

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2018</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information				
1a Name of plan <u>HESS CORPORATION EMPLOYEES' PENSION PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>333</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>02/01/1972</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>333</u>	1c Effective date of plan <u>02/01/1972</u>	
1b Three-digit plan number (PN) ▶	<u>333</u>				
1c Effective date of plan <u>02/01/1972</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>HESS CORPORATION</u> <u>1501 MCKINNEY STREET</u> <u>HOUSTON, TX 77010</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>13-4921002</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>713-496-5500</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>324110</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>13-4921002</u>	2c Plan Sponsor's telephone number <u>713-496-5500</u>	2d Business code (see instructions) <u>324110</u>	
2b Employer Identification Number (EIN) <u>13-4921002</u>					
2c Plan Sponsor's telephone number <u>713-496-5500</u>					
2d Business code (see instructions) <u>324110</u>					

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/08/2019	BRENT SCHWARTZ
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2018)
v. 171027

3a Plan administrator's name and address ☐ Same as Plan Sponsor HESS CORPORATION EMPLOYEE BENEFIT PLANS COMMITTEE 1501 MCKINNEY STREET HOUSTON, TX 77010	3b Administrator's EIN 13-2857739 3c Administrator's telephone number 713-496-5500
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 13771
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 1590 6a(2) 1492 6b 5056 6c 6214 6d 12762 6e 1012 6f 13774 6g 6h 91
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☒ 1 **A** (Insurance Information)
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☒ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan HESS CORPORATION EMPLOYEES' PENSION PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 HESS CORPORATION	D Employer Identification Number (EIN) 13-4921002

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier AXA EQUITABLE LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5570651	62944	AC0580	0	01/01/2018	12/31/2018

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier.....	6b	
c	Premiums due but unpaid at the end of the year.....	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e	Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐		
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a	Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee (3) ☐ guaranteed investment (4) ☐ other ▶		
b	Balance at the end of the previous year.....	7b	16002
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits	7c(2)	
	(3) Interest credited during the year	7c(3)	171
	(4) Transferred from separate account.....	7c(4)	
	(5) Other (specify below)	7c(5)	487
	▶ MARKET VALUE ADJ		
	(6) Total additions.....	7c(6)	658
d	Total of balance and additions (add lines 7b and 7c(6))	7d	16660
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	3746
	(2) Administration charge made by carrier	7e(2)	3605
	(3) Transferred to separate account.....	7e(3)	
	(4) Other (specify below)	7e(4)	
	▶		
	(5) Total deductions.....	7e(5)	7351
f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	9309

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</u>	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan <u>HESS CORPORATION EMPLOYEES' PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>333</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>HESS CORPORATION</u>	D Employer Identification Number (EIN) <u>13-4921002</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2018</u>	
2 Assets:	
a Market value.....	2a <u>2008476392</u>
b Actuarial value	2b <u>1965119541</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment	(1) Number of participants <u>5883</u> (2) Vested Funding Target <u>882584924</u> (3) Total Funding Target <u>882584924</u>
b For terminated vested participants	<u>6389</u> <u>379360533</u> <u>379360533</u>
c For active participants	<u>1591</u> <u>161499176</u> <u>188115139</u>
d Total	<u>13863</u> <u>1423444633</u> <u>1450060596</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b
5 Effective interest rate	5 <u>5.81 %</u>
6 Target normal cost	6 <u>20706095</u>

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	
<u>ANTONIS ANTONIOU</u>	<u>08/28/2019</u>
Signature of actuary	Date
<u>MERCER</u>	<u>17-07361</u>
Type or print name of actuary	Most recent enrollment number
<u>1166 AVENUE OF THE AMERICAS</u>	<u>212-345-7000</u>
Firm name	Telephone number (including area code)
<u>NEW YORK, NY 10036</u>	
Address of the firm	

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	192435909	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	192435909	0
10 Interest on line 9 using prior year's actual return of <u>17.97</u> %	34580733	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		123972588
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.99</u> %		7425958
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		131398546
d Portion of (c) to be added to prefunding balance		131398546
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	227016642	131398546

Part III Funding Percentages

14 Funding target attainment percentage	14	110.80%
15 Adjusted funding target attainment percentage	15	135.51%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	124.61%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/01/2018	10000000	0			
06/01/2018	10000000	0			
09/04/2018	10000000	0			
12/03/2018	10000000	0			
12/20/2018	9500000	0			
Totals ▶			18(b)	49500000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	47793174

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 3.92%	2nd segment: 5.52%	3rd segment: 6.29%	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 60
23 Mortality table(s) (see instructions)	Prior regulation:	☐ Prescribed - combined	☐ Prescribed - separate	☐ Substitute
	Current regulation:	☐ Prescribed - combined	☒ Prescribed - separate	☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	20706095	
b Excess assets, if applicable, but not greater than line 31a	31b	20706095	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	47793174	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	47793174	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2018
		This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan HESS CORPORATION EMPLOYEES' PENSION PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 HESS CORPORATION	D Employer Identification Number (EIN) 13-4921002

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
NORTHERN TRUST CORPORATION
36-2723087

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WINSLOW CAPITAL MANAGEMENT, INC.

41-1719690

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1217823	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WESTWOOD MANAGEMENT CORP

13-3160186

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	873131	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MORGAN STANLEY

26-4310632

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	818604	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LAZARD ASSET MANAGEMENT

13-5545100

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	737161	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WCM INVESTMENT MANAGEMENT

95-3046237

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	709764	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

THE NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 62	NONE	661658	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	608968	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	578679	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

VAUGHAN NELSON

04-3304963

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	444069	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TIMESQUARE CAPITAL MANAGEMENT LLC

20-1665304

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	413589	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BARROW HANLEY MEWHINNEY & STRAUSS

75-2403190

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	354326	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LOOMIS SAYLES

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	304129	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	299456	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WEDGE CAPITAL MANAGEMENT LLP

56-1557450

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	294644	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

DEMARCHÉ ASSOCIATES

43-1493130

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50 70	NONE	220000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

GROOM LAW GROUP

52-1219029

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	145517	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50 51	NONE	128200	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan <u>HESS CORPORATION EMPLOYEES' PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>333</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>HESS CORPORATION</u>	D Employer Identification Number (EIN) <u>13-4921002</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LSV INTERNATIONAL VALUE</u>			
b Name of sponsor of entity listed in (a): <u>LSV ASSET MANAGEMENT</u>			
c EIN-PN <u>20-0726879-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>91050917</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ADAMS STREET PART FD - 2006 US</u>			
b Name of sponsor of entity listed in (a): <u>ADAMS STREET PARTNERS, LLC</u>			
c EIN-PN <u>20-3654598-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>5321773</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET FRN HIGH INCOME FUND</u>			
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT COMPANY</u>			
c EIN-PN <u>20-0219988-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2235453</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET OP US HIGH INCOME</u>			
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT COMPANY</u>			
c EIN-PN <u>20-0219989-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1248898</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET OPP INT INV GRADE POR</u>			
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT COMPANY</u>			
c EIN-PN <u>04-3500652-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>5942</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET MBS PORT</u>			
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT COMPANY</u>			
c EIN-PN <u>20-1575792-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>26022084</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NTGI COLLECTIVE GOVERNMENT STIF</u>			
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, N.A.</u>			
c EIN-PN <u>45-6138589-068</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>25568339</u>	

a Name of MTIA, CCT, PSA, or 103-12 IE: ADAMS STREET PART FD - 2006 NON-US

b Name of sponsor of entity listed in (a): ADAMS STREET PARTNERS, LLC

c EIN-PN 20-3654916-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2581556
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a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS EQUITY GROUP TRUST

b Name of sponsor of entity listed in (a): LAZARD ASSET MANAGEMENT LLC

c EIN-PN 13-5545100-002	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 99345024
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a Name of MTIA, CCT, PSA, or 103-12 IE: PRINCIPAL REAL ESTATE INV U.S PROP

b Name of sponsor of entity listed in (a): PRINCIPAL LIFE INSURANCE CO

c EIN-PN 42-0127290-095	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 60524405
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a Name of MTIA, CCT, PSA, or 103-12 IE: MORGAN STANLEY INVEST MGMT ER MKT

b Name of sponsor of entity listed in (a): MORGAN STANLEY INVESTMENT MGMT

c EIN-PN 04-3196694-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 97286324
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
<div>A Name of plan HESS CORPORATION EMPLOYEES' PENSION PLAN</div>	<div>B Three-digit plan number (PN) ► 333</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 HESS CORPORATION</div>	<div>D Employer Identification Number (EIN) 13-4921002</div>

<div>Part I</div>	<div>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</div> <div>Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.</div>
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<div>(a)</div>	<div>(b) Identity and address of obligor</div>	<div>(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items</div>
<div>☐</div>	<div>LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020</div>	<div>ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW</div>

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
175000					

<div>(a)</div>	<div>(b) Identity and address of obligor</div>	<div>(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items</div>
<div>☐</div>	<div>LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020</div>	<div>ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW</div>

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
50000					

<div>(a)</div>	<div>(b) Identity and address of obligor</div>	<div>(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items</div>
<div>☐</div>	<div>LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020</div>	<div>ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW</div>

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
210000					

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
75000					
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
60000					
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
80000					
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan HESS CORPORATION EMPLOYEES' PENSION PLAN		B Three-digit plan number (PN) ► 333
C Plan sponsor's name as shown on line 2a of Form 5500 HESS CORPORATION		D Employer Identification Number (EIN) 13-4921002

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	30434903	1493412
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	3712952	16641293
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	18140537	14713716
(2) U.S. Government securities	1c(2)	227328704	183085490
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	10301739	11364395
(B) All other.....	1c(3)(B)	206710908	265667581
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	509272	246653
(B) Common.....	1c(4)(B)	763040031	643535697
(5) Partnership/joint venture interests	1c(5)	379005451	214621608
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	32561520	25568339
(10) Value of interest in pooled separate accounts	1c(10)	0	60524405
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	235582938	325097971
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	147808854	129969603
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	22475	16002
(15) Other	1c(15)	14873780	14986632

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	2070034064	1907532797

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	2088917	1923297
i Acquisition indebtedness	1i		
j Other liabilities	1j	55500076	6183150
k Total liabilities (add all amounts in lines 1g through 1j)	1k	57588993	8106447

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	2012445071	1899426350
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	49500000	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		49500000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	360691	
(B) U.S. Government securities	2b(1)(B)	5470097	
(C) Corporate debt instruments	2b(1)(C)	9884830	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	5662469	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		21378087
(2) Dividends: (A) Preferred stock	2b(2)(A)	27313	
(B) Common stock	2b(2)(B)	10302995	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	8708958	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		19039266
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	2576192305	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	2573070184	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		3122121
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	524405	
(B) Other	2b(5)(B)	-49311105	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-48786700

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-17615297
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-15915691
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		-27643576
c Other income.....	2c		-5184179
d Total income. Add all income amounts in column (b) and enter total	2d		-22105969

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	80143402	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		80143402
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	1155375	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	8594921	
(4) Other	2i(4)	1019054	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		10769350
j Total expenses. Add all expense amounts in column (b) and enter total	2j		90912752

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-113018721
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unqualified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☐ Yes ☒ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: ERNST & YOUNG

(2) EIN: 34-6565596

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

	Yes	No	Amount
4a		X	
4b	X		650000

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		100000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No
 If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4172706. (See instructions.)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan <u>HESS CORPORATION EMPLOYEES' PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>333</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>HESS CORPORATION</u>	D Employer Identification Number (EIN) <u>13-4921002</u>

Part I	Distributions
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All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>36-1561860</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	<u>0</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2018
v. 171027

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year

b The plan year immediately preceding the current plan year

c The second preceding plan year

14a**14b****14c**

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year

b The corresponding number for the second preceding plan year

15a**15b**

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers

16a**16b**

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

- a** Enter the percentage of plan assets held as:

Stock: 53.0% Investment-Grade Debt: 23.0% High-Yield Debt: 2.0% Real Estate: 6.0% Other: 16.0%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☒ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

Hess Corporation Employees' Pension Plan

FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES

As of December 31, 2018 and 2017, and for the Year Ended December 31, 2018
With Report of Independent Auditors

Hess Corporation Employees' Pension Plan

FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES

As of December 31, 2018 and 2017, and for the Year Ended December 31, 2018

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Report of Independent Auditors

Hess Corporation Employee Benefit Plans Committee and
Participants in the Hess Corporation Employees' Pension Plan

We have audited the accompanying financial statements of Hess Corporation Employees' Pension Plan, which comprise the statements of net assets available for benefits and statements of accumulated plan benefits as of December 31, 2018 and 2017, and the related statement of changes in net assets available for benefits and the statement of changes in accumulated plan benefits for the year ended December 31, 2018, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in conformity with U.S. generally accepted accounting principles; this includes the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free of material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the entity's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial status of Hess Corporation Employees' Pension Plan at December 31, 2018 and 2017, and the changes in its financial status for the year ended December 31, 2018, in conformity with U.S. generally accepted accounting principles.



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Supplemental Schedules

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedules of loans or fixed income obligations in default or classified as uncollectible as of December 31, 2018, assets (held at end of year) as of December 31, 2018, and reportable transactions for the year then ended, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements as a whole.

Ernst & Young LLP

Houston, Texas

October 7, 2019

**Hess Corporation Employees' Pension Plan
Statements of Net Assets Available for Benefits**

		December 31,	
		2018	2017
	Assets		
Investments:			
Common stocks		\$ 643,535,697	\$ 763,040,031
Commingled funds		377,719,047	384,669,446
Corporate bonds		248,695,019	189,561,711
Limited partnerships		222,524,937	229,918,943
Government securities		198,227,833	242,245,304
Registered investment companies		129,969,603	147,808,854
Short-term securities		40,282,055	50,702,058
Mortgages		23,361,527	23,733,507
Corporate debt instruments - other		2,413,633	959,389
Convertible bonds		2,406,086	2,715,219
Preferred convertible stock		224,188	485,914
Preferred stock		22,465	23,358
Immediate participation guarantee fund		16,002	22,475
Total investments		<u>1,889,398,092</u>	<u>2,035,886,209</u>
Receivables:			
Limited partnership withdrawal receivable		12,081,645	—
Accrued interest and dividends receivable		4,559,648	3,712,952
Cash - noninterest bearing		<u>1,493,412</u>	<u>30,434,903</u>
Total Assets		<u>1,907,532,797</u>	<u>2,070,034,064</u>
	Liabilities		
Payable to brokers		(6,183,150)	(55,500,076)
Accrued administrative fees		<u>(1,923,297)</u>	<u>(2,088,917)</u>
Total Liabilities		<u>(8,106,447)</u>	<u>(57,588,993)</u>
Net assets available for benefits		<u>\$ 1,899,426,350</u>	<u>\$ 2,012,445,071</u>

See accompanying notes to financial statements.

Hess Corporation Employees' Pension Plan
Statement of Changes in Net Assets Available for Benefits

**Year ended
December 31,
2018**

Investment income	
Net depreciation in fair value of investments	\$ (112,023,322)
Interest	21,378,087
Dividends	19,039,266
	<hr/>
	(71,605,969)
Company contributions	49,500,000
Benefits paid	(80,143,402)
Administrative fees	(10,769,350)
Decrease in net assets available for benefits	(113,018,721)
Net assets available for benefits at beginning of year	2,012,445,071
Net assets available for benefits at end of year	<u><u>\$ 1,899,426,350</u></u>

See accompanying notes to financial statements.

**Hess Corporation Employees' Pension Plan
Statements of Accumulated Plan Benefits**

	December 31,	
	2018	2017
Components of actuarial present value of accumulated plan benefits:		
Vested benefits:		
Participants currently receiving payments	\$ 1,040,924,221	\$ 1,065,636,748
Other participants	754,651,888	874,246,556
Total vested benefits	1,795,576,109	1,939,883,304
Nonvested benefits	28,927,753	39,107,247
Total actuarial present value of accumulated plan benefits	<u>\$ 1,824,503,862</u>	<u>\$ 1,978,990,551</u>

See accompanying notes to financial statements.

Hess Corporation Employees' Pension Plan
Statement of Changes in Accumulated Plan Benefits

	Year ended December 31, 2018
Actuarial present value of accumulated plan benefits at beginning of year	\$ 1,978,990,551
Increase (decrease) attributable to:	
Benefits accumulated, actuarial experience and other	38,218,416
Increase for interest due to decrease in discount period	67,938,842
Changes in actuarial assumptions	(180,500,545)
Benefits paid	(80,143,402)
Net decrease	(154,486,689)
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 1,824,503,862</u>

See accompanying notes to financial statements.

Hess Corporation Employees' Pension Plan Notes to Financial Statements (Continued)

1. Description of Plan

The following description of the Hess Corporation Employees' Pension Plan, (the "Plan") is provided for general information only. For more detailed information, participants should refer to the summary plan description, which can be obtained from the Hess Benefits Center at Fidelity.

The Plan is a non-contributory defined benefit pension plan covering substantially all employees of Hess Corporation and domestic subsidiaries (the "Company"). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA"). The Plan, which was established February 1, 1972, is the successor to several prior pension plans of the Company. For the purpose of carrying out the Plan, a discretionary trust was created, effective February 1, 1972. The trustee is the Northern Trust Company ("Trustee"). Effective June 2017, the Plan changed its recordkeeper from Xerox HR Solutions, LLC to Fidelity Investments Institutional Operations.

Administrative costs, including premium payments to the Pension Benefit Guaranty Corporation and payments to the Plan Trustee, investment managers and actuary, are made from Plan assets.

Generally, employees with five or more years of service with the Company are vested in the Plan and are entitled to monthly pension benefits beginning at normal retirement age (65) based on 1.6% of their final average compensation for each year of credited service. Final average compensation is defined as the average of the three calendar years with the highest compensation during the 10 calendar years prior to retirement, provided that the applicable 10 calendar years shall include the calendar year containing the retirement date and the nine full calendar years immediately preceding such calendar year. The benefit amount calculated is reduced by 1.5% of the annual primary Social Security amount at the time of retirement for each year of credited service, subject to a maximum reduction of 50% of such annual primary Social Security amount.

The Plan permits reduced early retirement benefits commencing at age 55 for employees who have completed 10 or more years of service. Also, full retirement benefits at age 60 are available to employees who terminate from active service at or after age 55 with 10 or more years of service. Employees may elect optional forms of pension benefits at reduced rates. Effective January 1, 2018, the Plan was amended to eliminate the Plan's death benefit, the impact of which is reflected in the actuarial present value of accumulated plan benefits.

Effective January 1, 2017, the Plan was amended whereby employees hired on or after January 1, 2017, automatically participate under a new benefit formula, referred to as a Cash Accumulation Plan. The decision to implement an alternative pension benefit formula for new hires and rehires was driven by a thorough review of the future cost and appropriateness of the Company's U.S. benefits programs. Participants earning benefits in the Cash Accumulation Plan become fully vested after three years of service and have a notional account that the Company manages. Participant accounts are credited in an amount equivalent to 5% to 8% of monthly pensionable wages (base pay, overtime and bonus) based on participant age, and accrue interest in accordance with the terms of the Plan. In addition to traditional monthly annuity payments, employees with a vested benefit in the Cash Accumulation Plan are eligible to take benefits as a single payment lump sum. Employees hired prior to January 1, 2017, are grandfathered and remain subject to the terms of the previous final average pay formula.

Parties-In-Interest: The Plan holds investments managed by Northern Trust, the Trustee for the Plan. These transactions qualify as party-in-interest transactions; however, they are exempt from the prohibited transaction rules under ERISA.

2. Summary of Significant Accounting Policies

Basis of Accounting: The accompanying financial statements for the Plan have been prepared in conformity with accounting principles generally accepted in the United States of America on the accrual basis of accounting.

Valuation of Investments: The Plan's investments are stated at fair value in accordance with the provisions of the accounting standard on fair value measurements (*ASC 820 – Fair Value Measurements and Disclosures*). As permitted under this accounting standard, the Plan estimates the fair value of applicable alternative investments using the unadjusted net asset value per share (or its equivalent) as of the measurement date. Net asset value per share is calculated in accordance with the reporting principles and guidelines established for investment assets held by investment companies. See note 3, *Fair Value Measurements*, for further disclosure.

Investment Income: Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned. Dividends are recorded on the ex-dividend date. Net appreciation or depreciation includes realized gains and losses on investments that were both bought and sold during the year, as well as unrealized gains and losses on investments still held at the end of the year. Gains or losses on sales of mutual funds in the Plan are based on average cost of the fund sold.

**Hess Corporation Employees' Pension Plan
Notes to Financial Statements (Continued)**

Actuarial Present Value of Accumulated Plan Benefits: Accumulated plan benefits are those estimated future periodic payments that are attributable to service under the final average pay formula and amounts credited under the Cash Accumulation Plan that both vested and nonvested employees have rendered through the valuation date (December 31, 2018). Such benefits include amounts expected to be paid to retired or terminated employees or their beneficiaries, beneficiaries of employees who have died, and present employees or their beneficiaries, including disability benefits. The actuarial present value of accumulated plan benefits is estimated by independent actuaries based on various actuarial assumptions determined by the Plan's management.

The significant actuarial assumptions used to determine the actuarial present value of accumulated plan benefits at December 31, 2018 and 2017 were (1) mortality of participants (based on the RP-2014 no collar mortality table rolled back to 2006 with the MP-2018 generational mortality improvements projection scale for December 31, 2018 and the MP-2017 generational mortality improvements projection scale for December 31, 2017 to reflect the basis issued by the Society of Actuaries), (2) assumed retirement age (retirement assumed based on past and anticipated future service), (3) assumed employee turnover based on historical and anticipated future service, and (4) an adjustment for the time value of money (an assumed discount rate of 4.0% at year-end 2018 and 3.5% at year-end 2017). Estimated future salary increases are not considered in the determination of the actuarial present value of accumulated plan benefits in accordance with generally accepted accounting principles in the United States. These actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Payment of Benefits: Benefit payments to participants are recorded as paid.

Limited Partnership Withdrawal Receivable: Receivables from limited partnerships are amounts that have been withdrawn from limited partnerships that have not yet been received as of year-end.

Payable to Brokers: Payables to brokers are net unsettled trades as of year-end.

Estimates and Assumptions: In preparing financial statements, management makes estimates and assumptions that affect the amounts reported in the financial statements, accompanying notes, and supplemental schedules. Actual results could differ from those estimates. Estimates made by the Plan relate primarily to fair value measurements for Plan investments and actuarial assumptions for accumulated Plan benefits.

Recent Accounting Pronouncement: In August 2018, the Financial Accounting Standards Board issued ASU 2018-13, Fair Value Measurement (*Topic 820*): *Disclosure Framework – Changes to the Disclosure Requirements for Fair Value Measurement*. This ASU modifies various disclosure requirements relating to recurring and non-recurring fair value measurements within scope of ASC 820. Such modifications include the removal of the requirement to disclose the amount and reason for transfers of fair value measurements between Level 1 and Level 2 of the fair value hierarchy, the removal of the requirement to disclose the policy for the timing of transfers between the levels of the fair value hierarchy, and the removal of the requirement to disclose the valuation processes for fair value measurements within Level 3 of the fair value hierarchy. The modifications include a requirement to disclose both the purchases and transfers into and out of Level 3 for fair value measurements within Level 3 of the fair value hierarchy in lieu of providing a rollforward for Level 3 fair value measurements. This ASU is effective for the Plan on January 1, 2020 with early adoption permitted upon issuance of the ASU. The Plan elected to adopt all provisions of this ASU effective upon issuance of the ASU.

Subsequent Events: Subsequent events have been evaluated through October 7, 2019, the date the financial statements were available to be issued.

On August 22, 2019, the Plan entered into an agreement with an insurer to purchase a single premium annuity contract for certain retirees currently receiving benefits. The premium of \$249.5 million was paid on August 29, 2019 from the assets of the Plan. The transaction represents an irrevocable transfer of all obligations associated with the covered retirees from the Plan to the insurer.

Hess Corporation Employees' Pension Plan
Notes to Financial Statements (Continued)

3. Fair Value Measurements

The Plan determines fair value in accordance with the fair value measurements accounting standard (Accounting Standards Codification *Topic 820: Fair Value Measurements and Disclosures*), which established a hierarchy that categorizes the sources of inputs used to measure fair value, which generally range from quoted prices for identical instruments in a principal trading market (Level 1) to estimates determined using related market data (Level 3). Measurements derived indirectly from observable inputs or from quoted prices from markets that are less liquid are considered Level 2. Certain investments are valued using the net asset value practical expedient as determined by the issuer. These investments are not required to be categorized by level within the hierarchy table, but instead are shown as a reconciling item to the total investments reported on the statements of net assets available for benefits.

The following table provides the fair value of the Plan's financial assets in accordance with the fair value measurement hierarchy described above as of December 31, 2018 and 2017:

2018	Level 1	Level 2	Level 3	Total
Common stocks	\$ 643,535,697	\$ —	\$ —	\$ 643,535,697
Corporate bonds	—	248,643,335	51,684	248,695,019
Government securities	—	198,227,833	—	198,227,833
Registered investment companies	129,969,603	—	—	129,969,603
Short-term securities	40,282,055	—	—	40,282,055
Mortgages	—	22,473,852	887,675	23,361,527
Corporate debt instruments - other	—	2,413,633	—	2,413,633
Convertible bonds	—	2,406,086	—	2,406,086
Preferred convertible stock	—	224,188	—	224,188
Preferred stock	22,465	—	—	22,465
Immediate participation guarantee fund	—	—	16,002	16,002
	813,809,820	474,388,927	955,361	1,289,154,108
Investments measured at net asset value using the practical expedient				600,243,984
				<u>\$1,889,398,092</u>
2017	Level 1	Level 2	Level 3	Total
Common stocks	\$ 763,040,031	\$ —	\$ —	\$ 763,040,031
Corporate bonds	—	189,333,244	228,467	189,561,711
Government securities	—	241,354,440	890,864	242,245,304
Registered investment companies	147,808,854	—	—	147,808,854
Short-term securities	17,941,792	198,746	—	18,140,538
Mortgages	—	22,365,782	1,367,725	23,733,507
Corporate debt instruments - other	—	952,113	—	952,113
Convertible bonds	—	2,715,219	—	2,715,219
Preferred convertible stock	245,572	240,342	—	485,914
Preferred stock	23,358	—	—	23,358
Immediate participation guarantee fund	—	—	22,475	22,475
	929,059,607	457,159,886	2,509,531	1,388,729,024
Investments measured at net asset value using the practical expedient				647,157,185
				<u>\$2,035,886,209</u>

Investments in Common Stock and Preferred Stock consist of equity securities issued by corporations domiciled within and outside of the United States (U.S.). Individually held equity securities are traded actively on exchanges and price quotes for these shares are readily available. These equity securities are classified as Level 1. The net asset values of investments in Registered Investment Companies are published daily and are used as the basis for daily redemptions. These securities are

Hess Corporation Employees' Pension Plan
Notes to Financial Statements (Continued)

classified as Level 1. Short-term securities consisting of short-term registered investment funds and interest-bearing cash are classified as Level 1.

Government Securities, Corporate Bonds, Convertible Bonds, Fixed Income Derivatives and Mortgages consist of fixed income securities issued by the U.S. government, governmental agencies, municipalities, corporations, as well as agency and non-agency mortgage backed securities. These securities are generally priced on the basis of evaluated prices from independent pricing services. Such prices are monitored and provided by an independent, third-party custodial firm safekeeping plan assets. These fixed income securities are predominantly classified as Level 2.

The immediate participation guarantee fund is a group annuity contract. The fair value reported reflects information reported by the underwriter. The immediate participation guarantee fund is classified as Level 3.

During 2018, the Plan purchased \$147,473 of Corporate Bonds that were classified as Level 3, and there were no transfers into or out of Level 3 within the fair value hierarchy. During 2017, the Plan purchased \$1,049,369 of Government Securities, \$610,001 of Mortgages, and \$132,161 of Corporate Bonds that were classified as Level 3, and transferred \$809,077 of investments in Mortgages out of Level 3. There were no transfers into Level 3 of the fair value hierarchy during 2017.

Fair Value of Investments in Entities using the Net Asset Value Practical Expedient and Investment Strategies

The following table summarizes investments where the plan has used net asset value as a practical expedient to estimate fair values as of December 31, 2018 and 2017:

Investment Category	Description of Investment	2018	2017	Redemption Notice Period	Funds Availability
Commingled Funds	Investment Trust Funds and LLC (a)	\$ 317,194,642	\$ 335,975,437	1 to 90 days	1 to 60 days
	Private Equity Funds – Real Estate (b)	—	48,694,009	45 days	1 to 60 days
	Pooled Separate Account – Real Estate (b)	60,524,405	—	N/A	Daily
Limited Partnerships	Funds of Funds (c)	45,617,088	88,506,395	95 days	45 days
	Private Equity Funds – Diversified (d)	125,266,468	95,782,480	N/A	10 years
	Private Equity Funds – Real Estate (b)	50,971,043	36,438,329	45 days	1 to 60 days
	Private Equity Funds – Real Estate (b)	—	6,882,969	N/A	10 years
	Investment Trust Funds and LLC (b)	670,338	2,308,770	1 to 90 days	1 to 60 days
Short-term securities	Interest bearing instruments	—	—	Daily	Daily
	Short term investment - Funds	—	32,561,520	Daily	Daily
Corporate Debt	Various	—	—		
Instruments - Other		—	7,276	Daily	Daily
		<u>\$ 600,243,984</u>	<u>\$ 647,157,185</u>		

(a) Includes investments in 1) Emerging Markets Equity, with the objective to outperform MSCI Emerging Markets Index, 2) International Equity, with the objective to outperform MSCI EAFE index, and 3) Fixed Income, with the objective to outperform Barclays Capital Aggregate Bond Index

(b) Objective is to outperform NCREIF Property Index

(c) Objective is to outperform HFRI Fund of Funds Index

(d) Objective is to maximize total return by investing in a diversified portfolio of private equity limited partnerships

Hess Corporation Employees' Pension Plan
Notes to Financial Statements (Continued)

4. Funding Policy

The Company's funding policy is to make annual cash contributions to the Plan which are at least equal to the minimum amount required by ERISA. The Company at its discretion may also make additional contributions. Minimum funding is based on the rules under the Pension Protection Act (PPA).

Under PPA, changes in past service liability by reason of plan amendment or actuarial experience different from plan assumptions are amortized over seven years in accordance with ERISA minimum funding standard requirements. The Plan has met the minimum funding requirements as set forth in ERISA as amended by PPA.

5. Plan Termination

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA.

In the unlikely event that the Plan terminates and there are insufficient assets available to provide for pension benefits, a certain portion of unfunded benefits would be insured by the Pension Benefit Guaranty Corporation ("PBGC"), a U.S. governmental agency. Generally, the PBGC guarantees most vested normal retirement age benefits, early retirement benefits and certain disability and survivor's pensions subject to restrictions and limitations. The net assets would be allocated as prescribed by Section 4044 of ERISA in priority order as follows: (1) benefits attributable to employee contributions, (2) continuation of benefits which have been received for at least three years by former employees or their beneficiaries, (3) vested benefits insured by the PBGC, (4) other vested benefits, and (5) nonvested benefits.

6. Tax Status

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated August 23, 2013, stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (the Code) and therefore, the related trust is exempt from taxation. Subsequent to this determination by the Internal Revenue Service, the plan was amended. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualified status. The plan administrator believes the Plan is being operated in compliance with the applicable requirements of the Code and therefore believes that the Plan, as amended, is qualified and the related trust is tax-exempt.

Accounting principles generally accepted in the United States require plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2018, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by regulatory authorities and there are currently no open audits for any periods.

7. Risk and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks, such as overall market volatility, commodity prices, interest rates, foreign exchange rates and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, projected mortality rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

Hess Corporation Employees' Pension Plan
Notes to Financial Statements (Continued)

8. Commitment and Contingencies

As of December 31, 2018, the Plan has the following open commitments to private equity funds and real estate limited partnerships (in millions):

Investment category	Investment type	Commitment	Amount called
Abbott V	Private Equity	\$ 10.0	\$ 9.7
Abbott VI	Private Equity	30.0	29.6
Abbott VII	Private Equity	30.0	27.3
Adams	Private Equity	30.0	28.5
Hancock	Real Estate	40.0	35.4
Landmark	Real Estate	40.0	4.9
NB Crossroad	Private Equity	30.0	21.3
Pomona	Private Equity	80.0	16.1
Private Advisors V	Private Equity	35.0	16.4

The timing of the capital calls is at the discretion of the individual investment managers.

Supplemental Schedules

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

Identity of Obligor	Description of Loan	Original Loan Amount
LEHMAN BROTHERS	ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW	\$ 175,000
LEHMAN BROTHERS	ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW	\$ 50,000
LEHMAN BROTHERS	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	\$ 210,000
LEHMAN BROTHERS	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	\$ 75,000
LEHMAN BROTHERS	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	\$ 60,000
LEHMAN BROTHERS	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	\$ 80,000

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
U.S. Government Securities			
FED HOME LN MTG CORP GOLD POOL# V80169 3 DUE 07-01-2043	609,612.33	588,728.35	598,919.73
FEDERAL HOME LN BKS 2.125% DUE 02-11-2020	40,000.00	39,926.80	39,812.64
FEDERAL HOME LN BKS 3.56% DUE 05-16-2033	615,000.00	613,032.00	621,758.85
FEDERAL HOME LN BKS 4 DUE 09-01-2028 REG	365,000.00	364,197.00	389,787.15
FEDERAL HOME LN MTG CORP GOLD POOL V60840 3.0% 06-01-2030	200,122.68	207,846.18	199,972.59
FEDERAL HOME LN MTG CORP GOLD POOL V60902 2.5% DUE 08-01-2030	62,295.76	63,269.14	60,941.82
FEDERAL HOME LN MTG CORP KC02 A2 3.37% 07-25-2025	595,000.00	586,000.03	599,592.21
FEDERAL HOME LN MTG CORP MULTICLASS SER K085 CL A2 VAR 10-25-2028 REG	320,000.00	327,935.04	337,002.88
FEDERAL HOME LN MTG CORP POOL #A90196 4.5% 12-01-2039 BEO	17,049.10	18,508.93	17,851.43
FEDERAL HOME LN MTG CORP POOL #A93534 4% 08-01-2040 BEO	19,618.25	20,770.83	20,185.41
FEDERAL HOME LN MTG CORP POOL #A93851 4% 09-01-2040 BEO	34,099.69	36,337.46	35,074.94
FEDERAL HOME LN MTG CORP POOL #C03608 3.5% 12-01-2040 BEO	85,673.87	88,551.99	86,309.57
FEDERAL HOME LN MTG CORP POOL #C03811 3.5% 04-01-2042 BEO	108,567.42	109,860.94	109,371.90
FEDERAL HOME LN MTG CORP POOL #C04320 3% 12-01-2042 BEO	214,032.01	222,325.76	210,451.25
FEDERAL HOME LN MTG CORP POOL #G01838 5% 07-01-2035 BEO	88,620.97	96,070.68	94,108.03
FEDERAL HOME LN MTG CORP POOL #G01840 5% 07-01-2035 BEO	69,860.58	75,733.24	74,176.78
FEDERAL HOME LN MTG CORP POOL #G04680 5.5% 08-01-2038 BEO	22,714.34	22,976.98	24,387.48
FEDERAL HOME LN MTG CORP POOL #G04692 5.5% 02-01-2035 BEO	9,351.82	10,462.34	10,076.77
FEDERAL HOME LN MTG CORP POOL #G07106 3.5% 08-01-2042 BEO	38,831.54	40,072.34	39,119.67
FEDERAL HOME LN MTG CORP POOL #G07550 3% 08-01-2043 BEO	354,865.17	344,274.68	347,678.09
FEDERAL HOME LN MTG CORP POOL #G07553 5.5% 06-01-2041 BEO	172,881.83	188,441.19	185,739.40
FEDERAL HOME LN MTG CORP POOL #G07613 6% 04-01-2039 BEO	73,484.62	83,542.81	81,174.79
FEDERAL HOME LN MTG CORP POOL #G07642 5% 10-01-2041 BEO	35,122.65	38,393.44	37,202.61
FEDERAL HOME LN MTG CORP POOL #G07786 4% 08-01-2044 BEO	167,671.57	178,570.25	172,617.21
FEDERAL HOME LN MTG CORP POOL #G07848 3.5% 04-01-2044 BEO	145,704.13	151,122.52	146,784.53
FEDERAL HOME LN MTG CORP POOL #G07922 3.5% 01-01-2044 BEO	2,436,190.28	2,440,567.81	2,454,266.81
FEDERAL HOME LN MTG CORP POOL #G07962 5% 11-01-2041 BEO	318,431.56	352,961.50	337,292.26
FEDERAL HOME LN MTG CORP POOL #G0-8771 4% 07-01-2047 BEO	84,380.12	89,166.06	86,143.41
FEDERAL HOME LN MTG CORP POOL #G08838 5% 09-01-2048 BEO	99,999.70	104,343.43	104,811.99
FEDERAL HOME LN MTG CORP POOL #G08859 5% 01-01-2049 BEO	300,000.00	314,484.38	314,470.50
FEDERAL HOME LN MTG CORP POOL #G1-4989 2.5% 02-01-2024 BEO	5,512.36	5,574.36	5,517.05
FEDERAL HOME LN MTG CORP POOL #G15520 3% 07-01-2030 BEO	89,719.10	93,321.88	89,686.80
FEDERAL HOME LN MTG CORP POOL #G15601 2.5% 01-01-2029 BEO	68,696.58	67,494.39	67,931.30
FEDERAL HOME LN MTG CORP POOL #G16186 2.5% 04-01-2031 BEO	121,524.61	118,258.64	118,784.23
FEDERAL HOME LN MTG CORP POOL #G60018 4.5% 12-01-2043 BEO	127,166.98	138,164.95	132,360.48
FEDERAL HOME LN MTG CORP POOL #G60037 3% 10-01-2043 BEO	412,276.48	402,388.30	405,284.27
FEDERAL HOME LN MTG CORP POOL #G60138 3.5% 08-01-2045 BEO	367,775.40	378,521.35	370,390.28
FEDERAL HOME LN MTG CORP POOL #G60270 3.5% 12-01-2043 BEO	839,809.23	841,449.49	846,040.61
FEDERAL HOME LN MTG CORP POOL #G60271 3.5% 01-01-2044 BEO	1,257,713.68	1,259,285.82	1,267,033.34
FEDERAL HOME LN MTG CORP POOL #G60393 3.5% 01-01-2046 BEO	75,930.08	78,365.18	76,187.71
FEDERAL HOME LN MTG CORP POOL #G6-0561 3.5% 05-01-2046 BEO	63,463.87	65,595.86	63,679.01
FEDERAL HOME LN MTG CORP POOL #G60658 3.5% 07-01-2046 BEO	595,294.38	615,602.07	598,512.54
FEDERAL HOME LN MTG CORP POOL #G60718 3% 09-01-2046 BEO	88,378.67	91,264.79	86,283.21
FEDERAL HOME LN MTG CORP POOL #G6-0729 4% 09-01-2046 BEO	5,085.44	5,414.79	5,199.91
FEDERAL HOME LN MTG CORP POOL #G60901 4% 07-01-2044 BEO	38,693.67	39,896.81	39,763.16
FEDERAL HOME LN MTG CORP POOL #G6-0968 3.5% 03-01-2047 BEO	160,436.97	166,628.84	161,181.40
FEDERAL HOME LN MTG CORP POOL #G61047 4.5% 07-01-2047 BEO	381,931.15	398,491.45	400,808.10
FEDERAL HOME LN MTG CORP POOL #G61178 3.5% 10-01-2047 BEO	91,329.44	94,811.37	91,866.46
FEDERAL HOME LN MTG CORP POOL #G61208 3.5% 12-01-2047 BEO	130,936.82	135,601.45	131,503.78
FEDERAL HOME LN MTG CORP POOL #J31418 2.5% 05-01-2030 BEO	50,050.23	50,593.75	49,044.72
FEDERAL HOME LN MTG CORP POOL #J31689 3% 05-01-2030 BEO	102,486.08	106,521.48	102,607.01
FEDERAL HOME LN MTG CORP POOL #J32181 3% 07-01-2030 BEO	10,340.65	10,780.15	10,328.97
FEDERAL HOME LN MTG CORP POOL #J32204 2.5% 07-01-2030 BEO	18,842.12	19,036.40	18,463.77
FEDERAL HOME LN MTG CORP POOL #J32209 2.5% 07-01-2030 BEO	17,668.93	17,856.67	17,321.38
FEDERAL HOME LN MTG CORP POOL #J32436 3% 08-01-2030 BEO	12,905.88	13,424.14	12,891.30
FEDERAL HOME LN MTG CORP POOL #J32491 2.5% 07-01-2030 BEO	4,701.27	4,775.47	4,597.09
FEDERAL HOME LN MTG CORP POOL #Q00804 4.5% 05-01-2041 BEO	52,642.29	57,166.23	55,119.64
FEDERAL HOME LN MTG CORP POOL #Q07417 3.5% 04-01-2042 BEO	38,661.17	39,896.53	38,948.04
FEDERAL HOME LN MTG CORP POOL #Q10724 3.5% 08-01-2042 BEO	63,095.46	64,919.31	63,563.63
FEDERAL HOME LN MTG CORP POOL #Q1-1750 3.5% 10-01-2042 BEO	26,817.14	27,525.27	27,016.12
FEDERAL HOME LN MTG CORP POOL #Q11909 3.5% 10-01-2042 BEO	9,768.81	10,187.04	9,797.43
FEDERAL HOME LN MTG CORP POOL #Q12162 3.5% 08-01-2042 BEO	16,765.21	17,490.81	16,889.61
FEDERAL HOME LN MTG CORP POOL #Q13134 3.5% 11-01-2042 BEO	70,902.36	72,974.04	71,427.04
FEDERAL HOME LN MTG CORP POOL #Q14866 3% 01-01-2043 BEO	119,847.00	116,588.66	117,802.41

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FEDERAL HOME LN MTG CORP POOL #Q16403 3% 03-01-2043 BEO	57,832.76	56,228.80	56,834.57
FEDERAL HOME LN MTG CORP POOL #Q16567 3% 03-01-2043 BEO	123,652.80	118,923.99	121,540.81
FEDERAL HOME LN MTG CORP POOL #Q1-8718 3.5% 06-01-2043 BEO	22,183.83	22,821.60	22,346.22
FEDERAL HOME LN MTG CORP POOL #Q20206 3.5% 07-01-2043 BEO	59,773.62	60,436.72	60,217.14
FEDERAL HOME LN MTG CORP POOL #Q25643 4% 04-01-2044 BEO	53,834.28	57,972.81	55,331.95
FEDERAL HOME LN MTG CORP POOL #Q27843 3.5% 08-01-2044 BEO	52,790.68	54,308.44	53,166.02
FEDERAL HOME LN MTG CORP POOL #Q28604 3.5% 09-01-2044 BEO	23,558.87	24,320.84	23,770.19
FEDERAL HOME LN MTG CORP POOL #Q28605 3.5% 09-01-2044 BEO	61,080.22	62,950.79	61,514.50
FEDERAL HOME LN MTG CORP POOL #Q28764 3.5% 06-01-2044 BEO	19,561.38	20,186.42	19,706.33
FEDERAL HOME LN MTG CORP POOL #Q53113 3.5% 07-01-2047 BEO	26,265.62	27,160.31	26,452.37
FEDERAL HOME LN MTG CORP POOL #Q53630 3.5% 01-01-2048 BEO	14,779.82	15,294.79	14,866.73
FEDERAL HOME LN MTG CORP POOL #Q53648 3.5% 01-01-2048 BEO	28,646.08	29,550.23	28,730.01
FEDERAL HOME LN MTG CORP POOL #Q53747 3.5% 01-01-2048 BEO	539,932.15	535,840.47	540,844.64
FEDERAL HOME LN MTG CORP POOL #Q59799 5% 11-01-2048 BEO	99,645.12	103,907.28	104,628.67
FEDERAL HOME LN MTG CORP POOL #U70060 3% 09-01-2027 BEO	47,630.84	47,303.37	47,510.81
FEDERAL HOME LN MTG CORP POOL #U79018 3% 07-01-2028 BEO	25,706.92	25,530.18	25,642.14
FEDERAL HOME LN MTG CORP POOL #V60796 2.5% 05-01-2030 BEO	71,561.73	73,250.14	70,094.86
FEDERAL HOME LN MTG CORP V60886 2.5% DUE 08-01-2030	80,625.22	81,885.00	78,939.43
FEDERAL HOME LN MTG CORP V60909 3.0% DUE 08-01-2030	19,511.13	20,306.82	19,481.47
FEDERAL HOME LN MTG CORP V81760 4.0% DUE 05-01-2045	273,020.22	284,794.21	278,884.69
FEDERAL NATL MTG ASSN GTD MTG POOL #AH0006 4% 12-01-2040 BEO	17,416.02	18,594.34	17,908.20
FEDERAL NATL MTG ASSN GTD MTG POOL #AH0946 4% 12-01-2040 BEO	112,465.44	120,649.94	115,642.59
FEDERAL NATL MTG ASSN GTD MTG POOL #AH6276 5% 04-01-2041 BEO	43,115.34	46,507.30	45,769.52
FEDERAL NATL MTG ASSN GTD MTG POOL #AH6283 5% 04-01-2041 BEO	38,880.37	41,939.17	41,273.85
FEDERAL NATL MTG ASSN GTD MTG POOL #AH7036 4.5% 03-01-2041 BEO	49,376.25	54,067.01	51,716.19
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1186 4% 04-01-2041 BEO	144,323.94	153,614.80	148,398.20
FEDERAL NATL MTG ASSN GTD MTG POOL #AI5228 4% 09-01-2041 BEO	25,131.55	26,945.74	25,841.77
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1541 4% 09-01-2041 BEO	296,096.99	315,250.77	304,458.77
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3120 4.5% 10-01-2041 BEO	9,028.56	9,811.52	9,448.55
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7684 4% 12-01-2041 BEO	21,119.81	23,324.19	21,822.47
FEDERAL NATL MTG ASSN GTD MTG POOL #AK7510 3.5% 04-01-2042 BEO	8,221.37	8,452.58	8,285.58
FEDERAL NATL MTG ASSN GTD MTG POOL #AK9225 3.5% 06-01-2042 BEO	5,959.60	6,127.24	6,006.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1472 4.5% DUE 05-01-2039 BEO	48,126.50	52,766.20	50,395.66
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1704 6.5% 05-01-2040 BEO	17,192.11	19,333.07	19,428.56
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2003 4% 06-01-2042 BEO	40,992.44	43,842.71	42,150.48
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2168 3.5% 06-01-2042 BEO	13,607.26	13,975.08	13,712.72
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2242 4% 08-01-2042 BEO	279,372.62	297,357.21	287,264.90
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2482 4.5% 09-01-2042 BEO	75,626.95	82,315.20	79,185.20
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2607 4% 07-01-2042 BEO	30,020.01	32,097.96	30,868.08
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2901 4% 09-01-2042 BEO	41,400.08	44,249.59	42,568.39
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2935 3.5% 02-01-2043 BEO	51,872.06	53,237.76	52,276.66
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3162 3% 02-01-2043 BEO	332,506.29	342,481.47	327,065.82
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3300 4% 03-01-2043 BEO	24,012.02	25,479.03	24,685.56
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3759 3% 05-01-2043 BEO	53,987.23	54,354.16	53,086.18
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4010 3.5% 07-01-2043 BEO	132,021.33	132,784.58	133,051.10
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4014 3.5% 07-01-2043 BEO	435,189.64	432,469.69	438,586.30
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4141 6% 04-01-2040 BEO	121,677.67	134,358.76	132,736.59
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4142 6% 06-01-2041 BEO	22,907.88	25,295.29	24,995.02
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4244 4% 07-01-2042 BEO	367,456.49	390,052.52	379,674.42
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO	277,374.52	296,075.62	290,521.52
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5231 4.5% 09-01-2042 BEO	145,185.62	158,141.34	152,066.55
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5241 3.5% 04-01-2029 BEO	523,654.19	557,282.62	530,917.27
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5601 4% 08-01-2044 BEO	672,066.92	724,624.62	694,413.15
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5778 3% 07-01-2043 BEO	91,749.41	91,993.14	90,150.22
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6055 4% 12-01-2042 BEO	100,590.10	111,089.20	103,931.70
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6144 3% 01-01-2030 BEO	354,997.95	369,336.54	355,235.80
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6302 4.5% 10-01-2041 BEO	245,760.55	267,303.02	257,697.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6583 3% 03-01-2030 BEO	70,226.58	72,882.03	70,273.63
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6584 3% 04-01-2030 BEO	59,084.33	61,263.09	59,123.92
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6626 4% 12-01-2042 BEO	46,460.46	49,799.80	47,772.04
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6761 3% 05-01-2030 BEO	34,313.37	35,718.07	34,336.36
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6887 4.5% 04-01-2044 BEO	865,929.72	936,015.89	906,966.13
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7139 3% 07-01-2030 BEO	47,487.82	49,435.58	47,519.64
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7167 4% 01-01-2041 BEO	31,868.48	33,939.92	32,671.57
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7225 3% 08-01-2030 BEO	87,731.77	91,391.84	87,790.55
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7227 3% 08-01-2030 BEO	79,134.67	82,386.62	79,187.69
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7369 4% 01-01-2043 BEO	65,379.92	69,905.43	67,224.29

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7442 4% 10-01-2045 BEO	40,984.11	44,525.40	42,347.24
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7443 4% 10-01-2045 BEO	58,883.44	63,778.14	60,713.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO	271,478.69	301,351.94	286,374.18
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7524 5% 07-01-2041 BEO	85,286.49	94,294.88	90,536.73
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7567 3.5% 07-01-2029 BEO	34,228.16	36,360.75	34,766.23
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7577 4% 10-01-2043 BEO	49,241.06	52,649.47	50,631.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7777 5% 12-01-2043 BEO	123,291.10	136,313.71	130,814.32
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7800 2.5% 11-01-2030 BEO	2,425.98	2,362.29	2,375.45
FEDERAL NATL MTG ASSN GTD MTG POOL #AL8045 3.5% 12-01-2042 BEO	62,459.51	64,679.77	62,946.69
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9031 3% 08-01-2046 BEO	9,207.15	9,657.42	9,020.98
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9045 3% 09-01-2046 BEO	86,648.55	89,924.94	84,807.27
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9093 4% 06-01-2046 BEO	274,279.45	289,793.40	280,587.88
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9214 3% 09-01-2046 BEO	121,334.48	120,860.51	118,395.76
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9215 3% 10-01-2046 BEO	247,743.05	256,646.33	242,156.44
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9227 3% 10-01-2036 BEO	8,399.57	8,511.14	8,309.19
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9266 3% 10-01-2046 BEO	190,842.31	197,342.89	186,220.11
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9325 3% 11-01-2046 BEO	246,902.44	255,891.22	241,334.79
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9376 3% 08-01-2031 BEO	381,404.30	392,369.68	381,072.48
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9378 3% 09-01-2031 BEO	49,136.05	49,619.74	49,047.61
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9405 3.5% 06-01-2044 BEO	742,831.05	767,553.38	748,625.13
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9424 3.5% 11-01-2046 BEO	729,231.99	750,111.97	731,273.84
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9481 3% 11-01-2046 BEO	41,956.54	41,891.00	41,043.15
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9501 4.5% 11-01-2045 BEO	19,487.40	21,152.98	20,475.80
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9511 3.5% 09-01-2046 BEO	112,285.68	116,329.72	112,716.86
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9593 3.5% 12-01-2046 BEO	21,179.63	21,722.37	21,246.56
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9635 3.5% 12-01-2045 BEO	62,176.29	64,272.31	62,624.58
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9725 3.5% 01-01-2047 BEO	318,950.35	330,512.31	321,211.71
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9745 3.5% 11-01-2043	173,851.62	180,724.19	175,208.71
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9774 3.5% 01-01-2047 BEO	45,929.20	47,477.52	46,264.48
FHLB DISC NT 01-07-2019 0% DISC NTS 07/01/2019 USD	1,090,000.00	1,082,641.29	1,089,639.21
FHLMC G67706 3.5% DUE 12-01-2047	1,882,735.19	1,940,967.77	1,887,961.66
FHLMC GOLD 3% MBS 01/10/2046 USD'G6-7701' G67701 3 10-01-2046	972,499.23	946,591.25	950,345.70
FHLMC GOLD 3.5% MBS 01/03/2046 USD'Q3-9250' Q39250 3.5 03-01-2046	55,440.59	57,303.05	55,628.53
FHLMC GOLD 4.5% MBS 01/08/2048 USD'G6-7715' G67715 4.5 08-01-2048	862,977.73	905,182.74	903,632.61
FHLMC GOLD G67704 4.0% 08-01-2047	244,422.55	261,532.13	251,246.83
FHLMC GOLD POOL V82781 3.0% DUE 12-01-2046	246,984.79	244,437.75	241,012.70
FHLMC GOLD POOL V82929 4.0% 02-01-2047	193,431.09	205,157.86	198,143.07
FHLMC GOLD POOL# G67712 4.0% 06-01-2048	1,152,097.90	1,179,010.19	1,184,559.41
FHLMC GOLD Q00093 4 04-01-2041	1,180.29	1,216.02	1,214.45
FHLMC GOLD Q0-0959 Q00959 4.5 05-01-2041	57,656.63	62,593.48	60,370.07
FHLMC GOLD Q0-7896 3.5 05-01-2042	2,971.42	3,058.71	2,993.47
FHLMC GOLD Q16673 3 03-01-2043	110,072.88	113,521.23	108,169.72
FHLMC GOLD Q17095 3 04-01-2043	58,850.40	60,436.61	57,833.47
FHLMC GOLD Q36302 3.5 09-01-2045	14,326.82	15,004.00	14,445.02
FHLMC GOLD Q36972 4 10-01-2045	121,574.18	130,663.74	124,646.36
FHLMC GOLD Q37955 4 12-01-2045	16,452.25	17,574.35	16,824.40
FHLMC GOLD Q37957 4 12-01-2045	20,305.63	21,639.76	20,785.05
FHLMC GOLD Q44853 3 12-01-2046	84,852.22	84,752.78	82,919.29
FHLMC GOLD Q45064 3 12-01-2046	81,695.82	81,574.54	79,758.81
FHLMC GOLD Q45080 3 12-01-2046	41,171.49	41,136.13	40,239.78
FHLMC GOLD Q45083 3 12-01-2046	20,743.62	20,761.46	20,319.21
FHLMC GOLD SINGLE FAMILY 3 MAT 15 YEARS SETTLES JANUARY	(509,000.00)	(503,671.41)	(507,198.65)
FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES JANUARY	2,634,659.00	2,533,481.36	2,567,372.44
FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JANUARY	(8,297,085.00)	(8,190,194.05)	(8,292,314.18)
FHLMC GOLD SINGLE FAMILY 30YEARS SETTLES JAN	200,000.00	211,687.50	211,210.80
FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JANUARY	871,000.00	878,668.91	887,927.01
FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES JAN	(33,000.00)	(34,038.98)	(34,158.04)
FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY	(300,000.00)	(313,652.34)	(314,173.20)
FHLMC GOLD TBA 15Y 2.5 15 YEARS SETTLES JAN	(629,000.00)	(610,228.28)	(613,938.60)
FHLMC GOLD V60696 3 01-01-2030	20,636.30	21,464.96	20,655.70
FHLMC GOLD V60724 3 01-01-2030	31,705.63	32,978.80	31,727.51
FHLMC GOLD V60770 2.5 03-01-2030	44,512.16	45,005.95	43,674.00
FHLMC GOLD V60903 2.5 08-01-2030	59,790.73	60,752.97	58,491.48
FHLMC GOLD V60904 2.5 09-01-2030	121,786.16	123,708.09	119,089.81
FHLMC GOLD V60905 2.5 07-01-2030	6,044.96	6,140.36	5,918.56
FHLMC GOLD V82528 4 07-01-2046	60,880.70	64,823.68	62,363.75
FHLMC GOLD V82553 4 08-01-2046	35,769.45	38,086.09	36,640.79

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FHLMC GOLD V82661 4 10-01-2046	9,617.79	10,240.68	9,834.38
FHLMC MULTICLASS SER 4316 CL XZ 4.5 03-15-2044	334,210.88	404,015.75	362,853.76
FHLMC MULTICLASS TRANCHE 00415 2.982% DUE SER KJ17 CL A2 11-25-2025	100,000.00	101,999.70	98,965.90
FHLMC MULTICLASS TRANCHE 00750 02-25-2028	180,000.00	183,950.46	183,138.12
FHLMC Q45079 3.0% 12-01-2046	34,644.24	34,646.90	33,881.72
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	143,000.00	153,747.34	153,570.42
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN	(100,000.00)	(106,183.59)	(105,812.50)
FNMA 4.5% MBS 01/05/2048 USD'CA1704F' POOL #CA1704 4.5% DUE 05-01-2048 BEO	1,801,880.83	1,889,159.44	1,888,046.77
FNMA AB8446 POOL#AB8446 2.5% DUE 02-01-2028	9,841.51	9,698.51	9,709.73
FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG	100,000.00	54,404.50	97,917.90
FNMA POOL CA2652 5.0% 11-01-2048	294,843.77	308,474.54	309,638.44
FNMA POOL #254548 5.5% DUE 12-01-2032 REG	302,160.78	305,654.38	323,220.18
FNMA POOL #555424 5.5% 05-01-2033 BEO	62,659.78	67,633.40	67,255.19
FNMA POOL #555531 5.5% 06-01-2033 BEO	81,642.94	89,953.93	87,979.49
FNMA POOL #555591 5.5% DUE 07-01-2033 REG	44,838.54	43,871.69	48,122.07
FNMA POOL #735226 5% 02-01-2035 BEO	66,799.30	73,854.99	70,912.80
FNMA POOL #889466 6% 05-01-2038 BEO	26,967.73	30,136.43	29,524.51
FNMA POOL #889529 6% 03-01-2038 BEO	8,323.02	9,300.97	9,088.49
FNMA POOL #889974 5% 09-01-2035 BEO	14,982.11	16,540.02	15,907.55
FNMA POOL #889983 6% DUE 10-01-2038 BEO	19,289.44	21,299.75	21,043.85
FNMA POOL #890629 4% 08-01-2044 BEO	99,993.66	107,012.76	103,319.45
FNMA POOL #890824 4% 03-01-2047 BEO	392,230.95	400,228.77	401,703.33
FNMA POOL #995113 5.5% DUE 09-01-2036 REG	121,544.75	130,242.83	130,875.38
FNMA POOL #AB0200 5.5% 01-01-2039	18,826.21	21,210.37	20,183.20
FNMA POOL #AB0686 4% 01-01-2036 BEO	93,199.16	100,247.32	95,704.35
FNMA POOL #AB1226 4.5% 07-01-2040 BEO	26,760.58	29,110.51	28,030.10
FNMA POOL #AB1614 4% 10-01-2040 BEO	365,663.61	399,058.99	375,993.61
FNMA POOL #AB3314 4.5 07-01-2041	14,470.25	15,731.88	15,150.06
FNMA POOL #AB4054 4% 12-01-2041 BEO	64,848.95	71,617.57	67,006.47
FNMA POOL #AB4307 4% 01-01-2042 BEO	139,418.46	148,023.20	143,358.43
FNMA POOL #AB4530 4% 02-01-2042 BEO	72,473.40	77,161.54	74,520.77
FNMA POOL #AB5919 3% 08-01-2042 BEO	378,222.84	388,904.69	372,159.93
FNMA POOL #AB6194 2.5% 09-01-2027 BEO	25,843.37	25,439.56	25,476.91
FNMA POOL #AB6512 3.5% 10-01-2042 BEO	68,320.07	70,449.73	68,853.65
FNMA POOL #AB7271 3% DUE 12-01-2042 REG	68,405.53	66,690.04	67,276.84
FNMA POOL #AB7425 3% 12-01-2042 BEO	58,164.88	56,706.20	57,200.51
FNMA POOL #AB7458 3% 01-01-2043 BEO	163,682.40	156,265.55	160,946.45
FNMA POOL #AB7497 3% 01-01-2043 BEO	158,998.09	151,793.49	156,323.58
FNMA POOL #AB7565 3% 01-01-2043 BEO	96,817.74	97,347.21	95,197.98
FNMA POOL #AB7567 3% 01-01-2043 BEO	217,702.54	207,837.92	214,135.92
FNMA POOL #AB7755 3% 01-01-2043 BEO	115,618.62	112,673.94	113,670.45
FNMA POOL #AB7762 3% 02-01-2043 BEO	65,305.42	63,688.09	64,205.02
FNMA POOL #AB8558 3% 02-01-2043 BEO	63,996.30	62,411.40	62,910.92
FNMA POOL #AB8701 3 DUE 03-01-2043 BEO	157,478.44	163,248.56	154,788.55
FNMA POOL #AB8712 3% 03-01-2043 BEO	20,208.31	20,948.73	19,863.15
FNMA POOL #AB8830 3% 03-01-2043 BEO	53,962.18	55,939.37	53,052.92
FNMA POOL #AB8870 2.5% DUE 04-01-2028 REG	9,735.91	9,577.69	9,605.64
FNMA POOL #AB8923 3% 04-01-2043 BEO	58,915.62	61,051.29	57,893.43
FNMA POOL #AB8924 3% 04-01-2043 BEO	52,776.76	54,718.75	51,859.50
FNMA POOL #AB9016 3% 04-01-2043 BEO	173,222.75	179,380.27	170,243.84
FNMA POOL #AB9173 3% 05-01-2043 BEO	116,294.08	121,109.35	114,307.78
FNMA POOL #AB9255 3.5% 05-01-2043 BEO	14,858.00	15,387.32	14,974.04
FNMA POOL #AB9462 3% 05-01-2043 BEO	78,082.91	78,509.94	76,743.01
FNMA POOL #AB9567 3.5% 06-01-2043 BEO	22,013.04	23,314.90	22,184.96
FNMA POOL #AB9662 3% 06-01-2043 BEO	94,664.95	95,182.64	93,047.98
FNMA POOL #AB9940 3% 07-01-2043 BEO	849,481.58	854,127.19	834,760.06
FNMA POOL #AC6680 5.5% 12-01-2039 BEO	26,168.30	29,251.26	27,850.40
FNMA POOL #AC9312 4% 10-01-2041 BEO	20,170.56	21,475.34	20,740.58
FNMA POOL #AD7992 4.5% 07-01-2040 BEO	71,492.64	77,524.80	74,884.25
FNMA POOL #AD8036 4.5% 08-01-2040 BEO	174,715.54	188,870.22	183,004.05
FNMA POOL #AD9136 4% 08-01-2040 BEO	2,127.54	2,271.83	2,187.64
FNMA POOL #AE0028 6% 10-01-2039 BEO	48,879.02	52,854.26	53,309.32
FNMA POOL #AE0113 4% 07-01-2040 BEO	77,727.61	83,384.12	79,911.68
FNMA POOL #AE0216 4% 08-01-2040 BEO	139,242.11	149,375.24	143,175.70
FNMA POOL #AE0823 6% 09-01-2040 BEO	12,122.12	13,385.48	13,174.56
FNMA POOL #AE7535 4% 10-01-2040 BEO	92,743.44	98,713.82	95,363.72
FNMA POOL #AE8407 4% 11-01-2040 BEO	25,733.28	27,502.45	26,460.25

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA POOL #AL8153 3% 03-01-2031 BEO	7,451.67	7,825.14	7,438.26
FNMA POOL #AL8521 3.5% 04-01-2046 BEO	40,266.13	41,574.79	40,523.03
FNMA POOL #AL8570 3.5% 05-01-2046 BEO	52,644.04	54,412.57	52,807.76
FNMA POOL #AL8857 4% 07-01-2046 BEO	588,024.04	626,452.34	603,500.83
FNMA POOL #AL8952 3.5% 08-01-2046 BEO	112,741.21	116,559.45	113,080.56
FNMA POOL #AN2713 2.24% DUE 09-01-2026 BEO	115,091.68	115,091.68	109,223.50
FNMA POOL #AO0777 3.5% 04-01-2042 BEO	22,953.67	23,631.53	23,132.94
FNMA POOL #AO2114 4% 05-01-2042 BEO	39,423.42	42,183.06	40,537.13
FNMA POOL #AO2881 3.5% 05-01-2042 BEO	3,389.77	3,485.11	3,397.87
FNMA POOL #AO2961 4 05-01-2042 BEO	120,202.63	128,729.52	123,598.59
FNMA POOL #AO3048 3.5% 06-01-2042 BEO	3,902.83	4,012.60	3,933.31
FNMA POOL #AO7152 3.5% 08-01-2042 BEO	12,828.57	13,299.62	12,928.76
FNMA POOL #AO9707 3.5% 07-01-2042 BEO	8,745.69	8,991.68	8,813.99
FNMA POOL #AP4100 3.5% 09-01-2042 BEO	88,047.89	90,792.52	88,734.66
FNMA POOL #AP5205 2.5% DUE 09-01-2027 REG	17,624.41	17,346.29	17,388.42
FNMA POOL #AP9726 3% 10-01-2042 BEO	173,427.13	178,325.08	170,619.34
FNMA POOL #AQ7127 3.5% 12-01-2042 BEO	15,452.78	16,020.19	15,573.00
FNMA POOL #AR6909 3.5 03-01-2043 REG	3,030.69	3,119.27	3,054.36
FNMA POOL #AR7145 3.5% 07-01-2043 BEO	26,229.71	26,977.67	26,399.15
FNMA POOL #AR7568 3% DUE 03-01-2043 REG	33,001.39	34,161.61	32,429.48
FNMA POOL #AR7576 3% DUE 03-01-2043 REG	56,319.17	58,338.71	55,343.16
FNMA POOL #AR8128 3.5% 03-01-2043 BEO	6,263.99	6,447.02	6,308.71
FNMA POOL #AR8630 3% DUE 04-01-2043 REG	55,683.63	57,658.68	54,715.85
FNMA POOL #AR9194 3% DUE 03-01-2043 REG	162,450.94	168,530.13	159,751.66
FNMA POOL #AR9218 3% DUE 03-01-2043 REG	48,311.31	50,047.49	47,470.21
FNMA POOL #AS0190 2.5% 08-01-2028 BEO	34,410.92	33,857.12	33,949.47
FNMA POOL #AS0209 3.5% DUE 08-01-2043 REG	159,560.30	160,856.72	160,697.49
FNMA POOL #AS0331 3% 08-01-2043 BEO	74,103.38	74,294.43	72,817.46
FNMA POOL #AS1539 3.5% 01-01-2044 BEO	35,223.68	35,708.00	35,487.86
FNMA POOL #AS2593 3.5% 06-01-2044 BEO	32,054.51	33,136.36	32,294.60
FNMA POOL #AS2676 3% 06-01-2029 BEO	150,120.96	155,644.94	150,221.54
FNMA POOL #AS3220 3% 09-01-2029 BEO	94,766.48	98,246.19	94,829.97
FNMA POOL #AS3594 3% 10-01-2029 BEO	51,221.53	51,821.79	51,255.85
FNMA POOL #AS3988 3.5% 12-01-2029 BEO	19,480.46	20,317.50	19,785.33
FNMA POOL #AS4083 4% 01-01-2045 BEO	152,780.97	156,982.46	157,555.38
FNMA POOL #AS4308 4% 02-01-2045 BEO	71,813.75	78,119.91	73,913.58
FNMA POOL #AS4485 2.5% 02-01-2030 BEO	3,676.20	3,600.38	3,599.62
FNMA POOL #AS4488 2.5% 02-01-2030 BEO	4,326.27	4,237.05	4,236.13
FNMA POOL #AS5017 4% 05-01-2045 BEO	77,455.19	82,880.08	80,031.35
FNMA POOL #AS5403 2.5% 07-01-2030 BEO	28,765.81	28,001.71	28,166.33
FNMA POOL #AS5405 2.5% 07-01-2030 BEO	5,215.38	5,078.47	5,106.76
FNMA POOL #AS5453 3.5% 07-01-2045 BEO	171,735.28	177,551.49	172,339.79
FNMA POOL #AS5459 3.5% 07-01-2045 BEO	73,317.61	75,803.53	73,859.43
FNMA POOL #AS5548 2.5% 08-01-2030 BEO	37,634.75	38,046.38	36,850.82
FNMA POOL #AS5614 2.5% 08-01-2030 BEO	48,556.54	49,370.25	47,545.11
FNMA POOL #AS5616 2.5% 08-01-2030 BEO	93,573.20	95,112.04	91,624.07
FNMA POOL #AS5622 3% 08-01-2030 BEO	62,993.76	65,616.86	63,035.97
FNMA POOL #AS5623 3% 08-01-2030 BEO	68,675.16	71,497.29	68,721.17
FNMA POOL #AS5640 3.5% 08-01-2045 BEO	19,893.50	19,790.92	19,931.76
FNMA POOL #AS5707 3.5% 08-01-2030 BEO	11,383.29	12,059.63	11,541.40
FNMA POOL #AS5708 3.5% 08-01-2030 BEO	50,956.22	54,174.82	51,665.53
FNMA POOL #AS5714 3% 09-01-2030 BEO	46,304.04	48,062.13	46,335.06
FNMA POOL #AS5728 3% 09-01-2030 BEO	61,668.02	64,067.29	61,709.34
FNMA POOL #AS5786 2.5% 09-01-2030 BEO	44,374.50	45,104.27	43,450.62
FNMA POOL #AS5872 2.5% 09-01-2030 BEO	55,211.45	56,132.37	54,061.40
FNMA POOL #AS5949 4% 10-01-2045 BEO	204,479.95	221,796.85	210,585.72
FNMA POOL #AS6115 2.5% 11-01-2030 BEO	51,504.38	52,693.42	50,431.54
FNMA POOL #AS6116 2.5% 11-01-2030 BEO	53,930.13	55,149.89	52,805.69
FNMA POOL #AS6141 2.5% 11-01-2030 BEO	53,181.43	53,815.03	52,073.66
FNMA POOL #AS6142 2.5% 11-01-2030 BEO	47,472.27	48,034.15	46,483.42
FNMA POOL #AS6233 4.5% 11-01-2045 BEO	6,349.18	6,948.89	6,631.66
FNMA POOL #AS6347 4% 12-01-2045 BEO	188,133.11	205,212.09	193,528.77
FNMA POOL #AS6662 4% 02-01-2046 BEO	116,289.04	126,873.17	119,609.09
FNMA POOL #AS6823 3.5% 03-01-2046 BEO	83,361.26	86,161.67	83,624.68
FNMA POOL #AS7015 3.5% 04-01-2046 BEO	84,564.18	84,346.17	84,805.19
FNMA POOL #AS7320 2.5% 06-01-2031 BEO	58,131.51	60,067.97	56,793.32
FNMA POOL #AS7353 3.5% 06-01-2046 BEO	202,173.33	209,581.10	202,749.52

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA POOL #AS7362 3% 06-01-2046 BEO	33,878.81	34,834.31	33,141.27
FNMA POOL #AS7364 3% 06-01-2046 BEO	24,813.41	24,710.68	24,253.87
FNMA POOL #AS7365 3% 06-01-2046 BEO	3,883.83	3,983.07	3,793.76
FNMA POOL #AS7370 3% 06-01-2046 BEO	18,857.08	19,402.17	18,475.79
FNMA POOL #AS7383 3.5% 06-01-2046 BEO	254,553.31	263,761.00	255,305.52
FNMA POOL #AS7605 2.5% 07-01-2031 BEO	79,240.55	81,377.72	77,416.43
FNMA POOL #AS7617 2.5% 07-01-2031 BEO	106,941.49	110,763.83	104,479.70
FNMA POOL #AS7738 3% 08-01-2046 BEO	89,995.58	85,791.11	87,742.27
FNMA POOL #AS7847 3% 09-01-2046 BEO	426,059.51	419,402.34	416,055.63
FNMA POOL #AS7878 3% 09-01-2046 BEO	84,685.18	88,813.60	82,841.58
FNMA POOL #AS7889 3% 09-01-2046 BEO	44,861.10	47,107.65	43,891.20
FNMA POOL #AS8009 2.5% 10-01-2031 BEO	113,704.80	116,880.12	111,087.32
FNMA POOL #AS8193 2.5% 10-01-2031 BEO	153,069.97	157,328.67	149,546.30
FNMA POOL #AS8195 2.5% 10-01-2031 BEO	55,456.85	56,781.16	54,180.23
FNMA POOL #AS8208 2.5% 10-01-2031 BEO	194,787.93	200,127.27	190,303.91
FNMA POOL #AS8240 2.5% 11-01-2031 BEO	115,919.73	118,632.75	113,251.26
FNMA POOL #AS8241 2.5% 11-01-2031 BEO	91,918.80	94,792.30	89,802.83
FNMA POOL #AS8245 2.5% 11-01-2031 BEO	70,782.15	73,226.35	69,152.74
FNMA POOL #AS8251 2% 11-01-2031 BEO	91,005.82	86,597.73	87,104.31
FNMA POOL #AS8291 2% 11-01-2031 BEO	5,495.61	5,229.42	5,260.12
FNMA POOL #AS8348 3% 11-01-2036 BEO	60,672.42	61,478.25	60,020.19
FNMA POOL #AS8349 3% 11-01-2036 BEO	24,993.61	25,325.57	24,724.93
FNMA POOL #AS8371 3.5% 11-01-2046 BEO	106,052.45	109,896.88	106,782.09
FNMA POOL #AS8374 4% 11-01-2046 BEO	50,546.03	55,079.37	51,875.39
FNMA POOL #AS8486 3% 12-01-2046 BEO	272,556.62	272,492.73	266,454.08
FNMA POOL #AS8493 3.5% 12-01-2046 BEO	211,293.96	218,053.71	212,018.70
FNMA POOL #AS8553 3% 12-01-2036 BEO	72,447.82	72,481.78	71,668.28
FNMA POOL #AS8589 3% 01-01-2047 BEO	30,676.77	30,676.77	30,008.32
FNMA POOL #AS8653 3.5% 01-01-2047 BEO	123,077.07	128,000.16	123,847.53
FNMA POOL #AS8885 3.5% 02-01-2032 BEO	127,731.89	130,226.65	129,513.75
FNMA POOL #AS8925 3% 03-01-2047 BEO	122,039.04	120,666.11	119,279.74
FNMA POOL #AS8936 3% 03-01-2047 BEO	98,590.73	97,408.42	96,271.88
FNMA POOL #AS9316 2.5% 03-01-2032 BEO	45,322.93	45,119.36	44,279.60
FNMA POOL #AS9317 2.5% 03-01-2032 BEO	37,041.32	36,863.33	36,188.63
FNMA POOL #AS9318 2.5% 03-01-2032 BEO	69,872.35	69,528.46	68,263.89
FNMA POOL #AS9319 2.5% 03-01-2032 BEO	73,749.23	73,348.79	72,051.52
FNMA POOL #AS9321 2.5% 03-01-2032 BEO	66,972.88	66,433.49	65,431.16
FNMA POOL #AT0310 3.5 DUE 03-01-2043 REG	3,913.68	4,028.04	3,943.85
FNMA POOL #AT2037 3% DUE 04-01-2043 REG	21,295.07	22,095.30	20,930.07
FNMA POOL #AT2040 3% DUE 04-01-2043 REG	100,973.38	104,988.67	99,239.67
FNMA POOL #AT2043 3% DUE 04-01-2043 REG	60,878.24	63,325.25	59,817.07
FNMA POOL #AT2719 3% DUE 05-01-2043 REG	160,382.61	164,743.03	157,661.72
FNMA POOL #AT3019 3.5% 04-01-2043 BEO	4,153.30	4,274.67	4,185.72
FNMA POOL #AT3906 3.5% 07-01-2043 BEO	10,105.58	10,428.50	10,184.50
FNMA POOL #AT6144 4% 05-01-2042 BEO	48,382.28	50,251.43	49,990.99
FNMA POOL #AT6321 3.5% 06-01-2043 BEO	174,385.81	175,339.48	175,746.89
FNMA POOL #AT6654 3% DUE 05-01-2043 REG	52,540.18	54,526.85	51,656.45
FNMA POOL #AT7267 3.5% 09-01-2043 BEO	12,124.15	12,451.89	12,188.04
FNMA POOL #AT7676 3 06-01-2043 REG	28,673.09	28,646.16	28,174.18
FNMA POOL #AT8464 3.5% 07-01-2043 BEO	52,842.13	53,275.60	53,238.45
FNMA POOL #AT9667 3.5% 07-01-2043 BEO	65,181.80	67,778.89	65,668.71
FNMA POOL #AU0570 3.5% DUE 08-01-2043 REG	62,531.46	63,054.21	62,872.88
FNMA POOL #AU0613 3.5% DUE 08-01-2043 REG	58,143.89	58,629.94	58,441.59
FNMA POOL #AU0918 3.5% 07-01-2043 BEO	94,815.08	97,844.72	95,554.64
FNMA POOL #AU1633 3.5% 07-01-2043 BEO	326,297.45	337,386.46	328,845.83
FNMA POOL #AV2357 4% 01-01-2044 BEO	11,708.78	12,817.45	12,073.51
FNMA POOL #AV8876 4% 12-01-2044 BEO	40,279.79	43,445.52	41,238.05
FNMA POOL #AW0391 3.5% 04-01-2029 BEO	141,465.17	149,334.17	143,425.17
FNMA POOL #AW0937 3% 04-01-2029 BEO	140,775.38	145,405.58	140,869.70
FNMA POOL #AW1247 3% 05-01-2029 BEO	112,573.25	116,346.19	112,647.55
FNMA POOL #AW7055 4% 07-01-2044 BEO	25,559.32	27,444.29	26,179.39
FNMA POOL #AW8154 3.5% 01-01-2042 BEO	32,282.10	33,230.38	32,548.10
FNMA POOL #AX1321 3.5% 09-01-2029 BEO	106,473.33	113,427.38	107,947.99
FNMA POOL #AX3298 3% 08-01-2030 BEO	11,654.68	12,151.81	11,662.49
FNMA POOL #AX8713 4% 01-01-2045 BEO	68,466.95	74,158.24	70,606.54
FNMA POOL #AX9700 3% 07-01-2030 BEO	15,879.71	16,529.80	15,890.35
FNMA POOL #AX9701 3% 07-01-2030 BEO	55,622.99	57,847.93	55,660.26

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA POOL #AY0828 2.5% 05-01-2030 BEO	23,175.58	23,450.78	22,693.06
FNMA POOL #AY3416 2.5% 04-01-2030 BEO	48,286.45	48,848.55	47,281.13
FNMA POOL #AY8218 4% 05-01-2045 BEO	27,522.00	29,551.76	28,189.41
FNMA POOL #AY9770 4% 05-01-2045 BEO	67,885.61	73,231.62	70,143.49
FNMA POOL #AZ2170 2.5% 07-01-2030 BEO	21,945.79	22,199.52	21,488.22
FNMA POOL #AZ2297 3% 07-01-2030 BEO	7,951.13	8,246.80	7,936.34
FNMA POOL #AZ5719 3% 09-01-2030 BEO	25,871.91	26,834.03	25,849.40
FNMA POOL #AZ7833 3% 08-01-2030 BEO	13,137.19	13,697.59	13,145.99
FNMA POOL #AZ8597 3% 08-01-2030 BEO	6,234.99	6,500.99	6,239.17
FNMA POOL #AZ9243 4% 10-01-2045 BEO	17,652.18	19,085.05	18,235.94
FNMA POOL #AZ9244 4% 10-01-2045 BEO	19,877.04	21,434.59	20,488.26
FNMA POOL #BA2877 4% 10-01-2045 BEO	20,412.12	22,007.62	20,920.38
FNMA POOL #BA2878 4% 10-01-2045 BEO	18,742.29	20,154.55	19,315.43
FNMA POOL #BA2879 4% 10-01-2045 BEO	19,322.86	20,715.47	19,871.82
FNMA POOL #BA2904 4% 11-01-2045 BEO	59,980.79	64,430.12	61,952.36
FNMA POOL #BA2905 4% 11-01-2045 BEO	90,285.08	96,742.56	93,030.65
FNMA POOL #BA2924 4% 12-01-2045 BEO	27,877.18	29,714.25	28,541.77
FNMA POOL #BA4736 4% 12-01-2045 BEO	50,848.16	54,212.88	52,499.20
FNMA POOL #BA4737 4% 12-01-2045 BEO	60,366.87	64,203.47	62,182.71
FNMA POOL #BA4781 4% 01-01-2046 BEO	68,926.45	73,697.44	71,151.40
FNMA POOL #BC0884 3% 05-01-2046 BEO	88,612.81	84,500.63	86,394.12
FNMA POOL #BC1450 3% 07-01-2046 BEO	490,963.83	483,292.55	479,437.47
FNMA POOL #BC1486 3% 08-01-2046 BEO	511,933.81	503,934.84	499,914.63
FNMA POOL #BC2628 2.5% 11-01-2031 BEO	10,526.00	10,815.25	10,283.69
FNMA POOL #BC2629 2.5% 11-01-2031 BEO	9,302.57	9,599.79	9,088.42
FNMA POOL #BC2631 2.5% 11-01-2031 BEO	19,363.23	19,920.58	18,917.49
FNMA POOL #BC2777 2.5% 08-01-2031 BEO	2,119.28	2,048.75	2,070.49
FNMA POOL #BC5981 3.5% 04-01-2046 BEO	61,200.63	63,256.60	61,574.57
FNMA POOL #BC7299 3.5% 11-01-2046 BEO	4,822.81	4,999.54	4,833.08
FNMA POOL #BC9012 4% 11-01-2046 BEO	34,950.24	37,465.02	35,972.19
FNMA POOL #BC9040 2% 11-01-2031 BEO	32,001.39	30,451.33	30,629.49
FNMA POOL #BD2439 4% 01-01-2047 BEO	50,519.93	54,153.03	51,990.06
FNMA POOL #BD5049 3% 02-01-2047 BEO	56,360.68	55,907.16	55,089.18
FNMA POOL #BD8477 3.5% 11-01-2046 BEO	14,169.80	14,688.99	14,199.98
FNMA POOL #BD8531 3.5% 01-01-2047 BEO	35,230.78	36,439.09	35,342.11
FNMA POOL #BD8962 3% DUE 11-01-2046 BEO	15,440.70	15,916.58	15,089.42
FNMA POOL #BE0547 3.5% 09-01-2046 BEO	2,460.87	2,551.03	2,463.01
FNMA POOL #BE1896 3% 12-01-2036 BEO	56,006.39	56,750.24	55,404.32
FNMA POOL #BE1932 3.5% 11-01-2046 BEO	7,245.64	7,511.13	7,264.41
FNMA POOL #BE3188 3.5% 02-01-2047 BEO	33,877.46	34,570.89	34,047.52
FNMA POOL #BE4913 3.5% 01-01-2047 BEO	20,262.14	20,911.95	20,281.79
FNMA POOL #BF0056 6% 07-01-2039 BEO	146,783.40	167,195.48	161,199.00
FNMA POOL #BH0398 4% 05-01-2047 BEO	144,197.14	147,002.22	147,448.79
FNMA POOL #BH3401 4% 07-01-2047 BEO	124,728.20	127,154.58	127,777.80
FNMA POOL #BH4101 3.5% 10-01-2047 BEO	1,111,052.17	1,105,974.32	1,111,354.38
FNMA POOL #BH7060 3.5% 12-01-2047 BEO	553,933.34	568,236.06	555,683.77
FNMA POOL #BH7067 4.5% 12-01-2047 BEO	117,328.75	127,072.54	122,636.70
FNMA POOL #BJ2054 3.5% 11-01-2032 BEO	56,060.42	57,120.32	56,829.57
FNMA POOL #BJ2096 3.5% 01-01-2033 BEO	36,835.13	37,531.55	37,339.77
FNMA POOL #BJ5879 3.5% 01-01-2048 BEO	41,557.52	43,000.66	41,766.55
FNMA POOL #BJ8120 3.5% 01-01-2048 BEO	21,772.13	22,562.22	21,908.64
FNMA POOL #BJ8126 3.5% 01-01-2048 BEO	11,373.12	11,753.86	11,410.88
FNMA POOL #BJ8650 3.5% 01-01-2048 BEO	8,250.51	8,537.01	8,292.01
FNMA POOL #BJ9057 4% 02-01-2048 BEO	46,457.11	47,114.04	47,515.87
FNMA POOL #BJ9058 4% 02-01-2048 BEO	44,187.12	44,853.40	45,229.49
FNMA POOL #BK4471 4.5% 07-01-2048 BEO	9,628.62	10,025.80	10,099.36
FNMA POOL #BK4689 4.5% 07-01-2048 BEO	49,429.00	52,217.11	52,030.94
FNMA POOL #BK7642 4% 09-01-2033 BEO	25,666.35	26,373.18	26,342.14
FNMA POOL #BM1036 2.5% 02-01-2032 BEO	6,370.29	6,211.03	6,223.66
FNMA POOL #BM1100 3.5% 02-01-2045 BEO	69,077.58	71,646.43	69,617.08
FNMA POOL #BM1124 3.5% 11-01-2045 BEO	262,696.97	271,357.77	264,601.52
FNMA POOL #BM1155 4% 03-01-2047 BEO	393,676.38	419,419.13	403,719.06
FNMA POOL #BM1174 3.5% 05-01-2047 BEO	115,657.52	120,175.40	116,035.72
FNMA POOL #BM1502 4% 10-01-2043 BEO	144,637.04	153,111.86	148,721.59
FNMA POOL #BM1547 4% 07-01-2047 BEO	311,225.48	318,495.51	318,088.00
FNMA POOL #BM1571 3.5% 07-01-2047 BEO	68,039.96	70,113.07	68,310.08
FNMA POOL #BM1602 3.5% 05-01-2032 BEO	205,312.49	209,354.59	208,174.55

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA POOL #BM1619 4% 08-01-2047 BEO	107,217.56	113,776.27	109,839.03
FNMA POOL #BM1756 4.5% 12-01-2045 BEO	80,906.03	87,176.27	84,544.37
FNMA POOL #BM1791 3% 06-01-2032 BEO	126,984.71	130,377.59	126,771.38
FNMA POOL #BM1896 2.5% 11-01-2031 BEO	3,366.21	3,266.28	3,289.73
FNMA POOL #BM1902 3.5% 06-01-2047 BEO	96,012.92	98,848.30	96,249.11
FNMA POOL #BM1920 4.5% 07-01-2046 BEO	169,514.68	183,949.91	178,190.44
FNMA POOL #BM1937 3.5% 05-01-2047 BEO	37,048.73	38,281.77	37,319.19
FNMA POOL #BM1938 3.5% 11-01-2046 BEO	102,622.03	106,005.35	103,137.19
FNMA POOL #BM3052 4.5% 10-01-2047 BEO	73,236.69	79,930.98	76,910.24
FNMA POOL #BM3053 4.5% 07-01-2046 BEO	108,807.98	118,770.71	114,459.47
FNMA POOL #BM3054 2% 11-01-2031 BEO	112,610.55	108,246.89	107,785.19
FNMA POOL #BM3061 2% 03-01-2032 BEO	162,001.09	153,293.54	155,057.72
FNMA POOL #BM3240 3% 09-01-2032 BEO	92,216.73	93,225.34	92,384.56
FNMA POOL #BM3261 4% 12-01-2047 BEO	106,557.58	110,020.70	109,710.62
FNMA POOL #BM3282 3.5% 12-01-2047 BEO	122,839.61	127,196.57	123,608.95
FNMA POOL #BM3326 3.5% 12-01-2047 BEO	110,017.56	113,197.73	110,706.27
FNMA POOL #BM3403 2.5% 02-01-2030 BEO	17,567.02	17,254.11	17,322.49
FNMA POOL #BM3503 3.5% 04-01-2032 BEO	283,364.14	288,942.89	288,181.33
FNMA POOL #BM3552 2.5% 08-01-2030 BEO	43,769.90	43,113.36	43,147.05
FNMA POOL #BM3578 2.5% 08-01-2032 BEO	149,327.37	145,675.86	145,889.85
FNMA POOL #BM3762 4% 04-01-2048 BEO	31,753.18	32,845.95	32,696.57
FNMA POOL #BM3763 4% 04-01-2048 BEO	35,014.11	36,153.45	36,005.01
FNMA POOL #BM3784 5% 06-01-2045 BEO	8,495.37	9,091.37	8,951.40
FNMA POOL #BM3792 3.5% 02-01-2047 BEO	336,919.85	335,182.61	338,614.56
FNMA POOL #BM3793 2.5% 02-01-2033 BEO	327,663.39	319,062.24	320,838.16
FNMA POOL #BM3846 4.5% 04-01-2048 BEO	105,852.35	111,384.81	111,285.75
FNMA POOL #BM4022 3% 11-01-2046 BEO	495,256.36	480,321.31	486,163.45
FNMA POOL #BM4579 3% 04-01-2047 BEO	496,588.99	474,203.70	484,311.82
FNMA POOL #BM5002 3.5% 05-01-2044 BEO	1,258,407.22	1,241,104.12	1,270,538.27
FNMA POOL #BM5003 4% 03-01-2047 BEO	3,615,696.09	3,651,711.82	3,716,320.91
FNMA POOL #CA0689 3.5% DUE 11-01-2047	110,161.05	113,896.21	110,850.66
FNMA POOL #CA0993 3.5% DUE 01-01-2048 REG	202,203.00	207,653.01	202,647.85
FNMA POOL #CA1058 3.5% 01-01-2048	222,636.24	230,758.97	223,702.67
FNMA POOL #CA1199 4.0% DUE 02-01-2048	199,401.11	205,242.95	204,023.23
FNMA POOL #CA1255 4.0% 02-01-2048	338,547.36	346,944.92	346,388.12
FNMA POOL #CA1541 4.0% DUE 04-01-2048	642,964.84	663,911.44	659,630.49
FNMA POOL #CA1545 4.0% DUE 04-01-2048	964,368.85	993,186.92	986,748.96
FNMA POOL #CA1549 4.0% DUE 04-01-2048	122,897.31	127,405.15	126,564.57
FNMA POOL #CA2404 4% DUE 10-01-2033 REG	146,065.55	150,162.23	149,908.53
FNMA POOL #CA2527 4.0% 10-01-2033	78,921.40	80,986.92	80,993.09
FNMA POOL #CA2528 4.0% 10-01-2033	79,159.39	81,200.21	81,237.32
FNMA POOL #CA2557 4% DUE 11-01-2033 REG	500,931.32	510,793.40	514,080.77
FNMA POOL #FN BM1595 2.5% 03-01-2031	21,169.09	20,868.10	20,872.38
FNMA POOL #MA1440 3.5% 05-01-2043 BEO	6,681.33	6,876.55	6,731.24
FNMA POOL #MA2414 3.5% 10-01-2045 BEO	92,255.84	92,241.42	93,080.61
FNMA POOL #MA2774 2% 10-01-2031 BEO	20,074.93	19,102.56	19,214.32
FNMA POOL #MA2806 3% DUE 11-01-2046 REG	253,966.42	242,776.03	247,688.88
FNMA POOL #MA2845 2% 12-01-2031 BEO	25,724.18	24,478.16	24,621.38
FNMA POOL #MA3237 3.0% 01-01-2048	99,990.76	94,018.65	97,487.69
FNMA POOL #MA3501 5% 10-01-2048 BEO	97,958.48	102,890.85	102,646.67
FNMA POOL CA2406 4.0% 10-01-2033	107,068.58	109,912.59	109,884.48
FNMA POOL#CA1372 CL 4.0% DUE 03-01-2048	306,953.62	318,680.19	316,073.21
FNMA PRIN PMT ON 7.25% 2030 DEB 05-15-2030 (UNDDATE)	390,000.00	201,786.00	269,952.15
FNMA REMIC TR 2011-8 CL-ZA 4.0% 02-25-2041 REG	1,503,530.23	1,558,504.65	1,550,829.79
FNMA SER 2018-M14 CL A2 VAR DUE 08-25-2028 REG	502,000.00	491,126.18	511,765.41
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	2,773,724.00	2,664,770.93	2,703,559.88
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	800,000.00	772,061.73	779,763.20
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES JANUARY	6,000.00	5,687.81	5,742.31
FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JANUARY	1,252,000.00	1,212,190.31	1,222,680.66
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY	400,000.00	372,171.88	377,656.40
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JANUARY	111,000.00	109,824.96	110,724.72
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	(1,032,677.00)	(1,037,705.55)	(1,045,081.52)
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	1,000,000.00	1,006,468.76	1,012,012.00
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	2,200,000.00	2,171,468.75	2,196,389.80
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	13,816.00	13,673.52	13,793.33
FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JANUARY	(498,000.00)	(506,870.63)	(509,749.81)
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	(6,107,000.00)	(6,129,566.68)	(6,225,323.13)

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	1,100,000.00	1,112,718.75	1,121,312.50
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES FEBRUARY	3,400,000.00	3,501,718.75	3,517,473.40
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	(3,466,000.00)	(3,581,182.35)	(3,589,001.41)
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	4,124,000.00	4,310,247.67	4,319,568.33
GNMA 2010-H28 REMIC PASSTHRU CTF CL FLTG RT DUE 12-20-2060	44,602.89	44,324.11	44,600.53
GNMA 2011-H08 CL FG FLTG 03-20-2061	55,577.26	55,508.05	55,679.41
GNMA 2011-H09 CL AF VAR 03-20-2061	58,174.40	58,174.39	58,303.43
GNMA 2018-123 REMIC SER-18-123 CL-AH 3.25% 09-16-2052	9,968.89	9,780.04	9,872.45
GNMA 3.1% DUE 05-16-2059	209,354.02	204,819.57	206,559.56
GNMA 3.5% DUE 03-20-2046	4,258,961.45	4,239,976.28	4,293,024.62
GNMA 4% DUE 01-20-2045	590,497.01	677,038.84	631,109.62
GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	200,000.00	206,625.00	206,949.20
GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	300,000.00	311,906.25	311,637.00
GNMA II JUMBOS 3% 30 YEARS SETTLES FEBRUARY	(2,037,000.00)	(1,992,619.34)	(2,005,059.84)
GNMA II JUMBOS 3.5 30 YEARS SETTLES FEB	(4,647,189.00)	(4,647,349.68)	(4,673,148.20)
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY	7,508,500.00	7,529,530.99	7,687,998.20
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY	(2,760,000.00)	(2,850,993.75)	(2,855,898.96)
GNMA POOL #4223 6.5% 08-20-2038 BEO	42,517.41	47,885.24	48,000.03
GNMA POOL #4292 6.5% 11-20-2038 BEO	25,047.71	28,209.98	28,321.20
GNMA POOL #4422 4% 04-20-2039 BEO	3,492.40	3,713.96	3,606.85
GNMA POOL #4494 4% 07-20-2039 BEO	19,739.01	21,034.38	20,387.24
GNMA POOL #4559 5% 10-20-2039 BEO	69,689.29	77,006.66	74,176.23
GNMA POOL #4598 4.5% 12-20-2039 BEO	5,422.86	5,902.43	5,690.15
GNMA POOL #4617 4.5% 01-20-2040 BEO	6,754.32	7,351.65	7,087.32
GNMA POOL #4636 4.5% 02-20-2040 BEO	5,307.42	5,776.79	5,569.18
GNMA POOL #4771 4.5% 08-20-2040 BEO	12,897.81	14,038.44	13,533.84
GNMA POOL #4800 4% 09-20-2040 BEO	5,144.66	5,492.73	5,320.68
GNMA POOL #4833 4% 10-20-2040 BEO	75,363.19	79,980.81	77,840.30
GNMA POOL #4853 4% 11-20-2040 BEO	134,074.86	144,968.45	138,478.28
GNMA POOL #4882 4% 12-20-2040 BEO	123,136.44	131,426.80	127,183.44
GNMA POOL #5018 5% 04-20-2041 BEO	6,172.39	6,775.17	6,547.30
GNMA POOL #5083 5% 06-20-2041 BEO	13,176.84	14,463.63	13,981.35
GNMA POOL #5115 4.5% 07-20-2041 BEO	233,978.92	255,439.20	245,463.31
GNMA POOL #5116 5% 07-20-2041 BEO	6,852.76	7,521.96	7,268.45
GNMA POOL #553461 SER 2042 3.5% DUE 01-15-2042 REG	40,607.66	42,460.38	41,090.49
GNMA POOL #615516 4.5% 09-15-2033 BEO	11,703.58	12,976.35	12,187.64
GNMA POOL #697927 6.5% 03-15-2039 BEO	19,452.95	22,097.33	20,949.47
GNMA POOL #710692 5% 07-15-2039 BEO	13,651.07	14,935.13	14,444.74
GNMA POOL #728627 4.5% 01-15-2040 BEO	11,946.24	13,187.54	12,475.34
GNMA POOL #738019 4.5% 02-15-2041 BEO	26,350.55	29,133.81	27,521.30
GNMA POOL #745793 4.5% 07-15-2040 BEO	32,543.69	35,976.05	33,992.63
GNMA POOL #759138 4% 01-15-2041 BEO	77,960.12	83,258.96	80,376.10
GNMA POOL #762838 4.0% DUE 03-15-2041 REG	54,214.37	57,865.35	55,884.71
GNMA POOL #782557 5% 01-15-2039 BEO	169,833.81	188,011.32	179,978.49
GNMA POOL #782561 6.5% 10-15-2038 BEO	32,955.12	37,132.43	36,830.31
GNMA POOL #782619 5% 04-15-2039 BEO	109,082.83	118,729.84	115,607.07
GNMA POOL #782696 5% 06-15-2039 BEO	17,217.79	19,170.94	18,245.55
GNMA POOL #782958 5% 05-15-2040 BEO	47,324.27	52,485.57	50,150.33
GNMA POOL #783571 5 DUE 12-15-2033	40,198.92	44,658.47	42,591.16
GNMA POOL #783584 4.5% 07-20-2041 BEO	26,034.62	28,359.43	27,312.40
GNMA POOL #783590 4.5% 06-20-2041 BEO	51,043.76	55,613.79	53,556.64
GNMA POOL #783609 SER 2040 4.5% DUE 10-15-2040 REG	87,949.36	96,977.88	91,870.32
GNMA POOL #783610 0 DUE 11-15-2041 REG	65,010.41	71,562.24	67,990.68
GNMA POOL #784439 3% 02-15-2045 BEO	106,281.60	104,712.28	105,079.56
GNMA POOL #AD2334 SER 2043 3.5% DUE 04-15-2043 REG	64,837.18	67,744.73	65,451.19
GNMA POOL #AQ0542 4% 10-20-2046 BEO	16,201.88	17,472.72	16,640.95
GNMA POOL #AX4341 3.5% 10-20-2046 BEO	24,897.68	26,907.03	25,122.26
GNMA POOL #AX4342 3.5% 10-20-2046 BEO	24,333.36	26,183.09	24,525.84
GNMA POOL #AX4343 3.5% 10-20-2046 BEO	20,695.94	22,185.08	20,848.68
GNMA POOL #AX4344 3.5% 10-20-2046 BEO	55,727.28	59,623.84	56,124.06
GNMA POOL #AX4345 3.5% 10-20-2046 BEO	49,188.09	52,381.49	49,535.36
GNMA POOL #AZ8560 4.5% 03-15-2047 BEO	27,737.73	29,013.02	28,984.82
GNMA POOL #AZ8596 4.5% 04-15-2047 BEO	42,856.87	44,827.29	44,810.71
GNMA POOL #AZ8597 4.5% 04-15-2047 BEO	29,196.59	30,538.95	30,510.14
GNMA POOL #BA7888 4.5% 05-15-2047 BEO	26,344.72	27,555.97	27,546.57
GNMA POOL #BB6967 4% 06-15-2047 BEO	48,192.04	49,440.14	49,513.47
GNMA POOL #BC4732 3.5% 10-20-2047 BEO	94,141.85	98,050.95	94,810.45

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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GNMA POOL #BC5919 4% 09-15-2047 BEO	74,285.37	76,209.24	76,343.07
GNMA POOL #BD0384 3.5% 10-20-2047 BEO	92,340.45	96,174.74	93,011.12
GNMA POOL #BD0560 4.5% 09-20-2048 BEO	135,205.98	140,635.34	141,178.03
GNMA POOL #BD3187 4% 10-15-2047 BEO	162,646.84	166,859.15	167,103.36
GNMA POOL #BE0143 4% 01-15-2048 BEO	193,949.00	198,971.98	199,323.33
GNMA POOL #BE0144 4% 01-15-2048 BEO	48,211.52	49,460.13	49,533.00
GNMA POOL #BE0204 4% 01-15-2048 BEO	123,272.78	126,465.35	126,687.44
GNMA POOL #BE1030 4% 11-15-2047 BEO	56,908.39	58,382.25	58,549.63
GNMA POOL #BE1031 4% 10-15-2047 BEO	142,314.91	146,000.64	146,261.30
GNMA POOL #BE4664 4% 12-15-2047 BEO	168,097.98	172,451.45	172,757.66
GNMA POOL #MA1677 3.5% 02-20-2044 BEO	491,615.85	501,985.88	495,096.49
GNMA POOL #MA2753 3% 04-20-2045 BEO	262,011.87	256,853.51	258,943.19
GNMA POOL #MA2826 3.5% 05-20-2045 BEO	1,039,006.58	1,044,030.27	1,047,635.53
GNMA POOL #MA2891 3% 06-20-2045 BEO	29,533.30	29,030.32	29,181.32
GNMA POOL #MA2960 3% 07-20-2045 BEO	40,217.31	39,387.81	39,733.86
GNMA POOL #MA3596 3% 04-20-2046 BEO	1,409,827.87	1,390,160.54	1,391,281.58
GNMA POOL #MA3663 3.5% 05-20-2046 BEO	545,113.14	550,077.16	549,221.11
GNMA POOL #MA3735 3% 06-20-2046 BEO	219,090.98	214,914.56	216,073.88
GNMA POOL #MA3802 3% 07-20-2046 BEO	479,576.45	470,560.40	473,045.10
GNMA POOL #MA3803 3.5% 07-20-2046 BEO	188,136.49	189,694.51	189,467.37
GNMA POOL #MA3873 3% 08-20-2046 BEO	2,278,114.05	2,220,987.79	2,246,735.31
GNMA POOL #MA3936 3% 09-20-2046 BEO	1,071,932.68	1,050,591.51	1,057,659.90
GNMA POOL #MA3937 3.5% 09-20-2046 BEO	1,588,039.43	1,580,689.64	1,599,028.66
GNMA POOL #MA4068 3% 11-20-2046 BEO	20,085.81	19,621.33	19,799.83
GNMA POOL #MA5399 4.5% 08-20-2048 BEO	1,282,756.29	1,335,519.66	1,328,289.01
GNMA SER 18-99 CLS A 3.2% 01-16-2052	49,705.38	48,748.16	49,247.49
GNMA SER 2018-98 CLS A 3.00% DUE 10-16-2050	29,781.07	28,933.01	29,266.57
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG	302.55	329.33	317.47
GNMAII POOL #4922 SER 2041 4% DUE 01-20-2041 BEO	107,725.27	114,893.78	111,268.25
GNMAII POOL #MA0023 SER 2042 4% DUE 04-20-2042 REG	73,394.58	77,981.74	75,806.84
GNMAII POOL #MA0934 SER 2043 3.5% DUE 04-20-2043 REG	87,089.03	88,218.49	88,080.28
GNMAII POOL #MA1012 SER 2043 3.5% DUE 05-20-2043 REG	87,074.22	88,203.47	88,066.34
GNMAII POOL #MA3172 SER 2045 3% DUE 10-20-2045 REG	91,387.53	89,616.89	90,270.04
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO	2,524,154.68	2,541,231.40	2,543,954.15
GNMAII POOL #MA3662 SER 2046 3% DUE 05-20-2046 REG	21,840.46	21,390.01	21,556.47
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	1,473,559.83	1,483,218.08	1,484,437.65
GNMAII POOL #MA4003 SER 2046 3% DUE 10-20-2046 REG	2,381.05	2,325.52	2,347.52
GNMAII POOL #MA4126 SER 2046 3% DUE 12-20-2046 REG	111,644.43	108,891.91	110,037.53
GNMAII POOL #MA5467 4.5% DUE 09-20-2048	3,823,968.79	3,974,537.55	3,959,673.79
I/O FHLMC MULTICLASS SER K015 X1 FLTGT RT07-25-2021	104,349.87	11,760.11	3,498.85
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027	448,063.39	16,463.19	14,314.28
I/O FHLMC MULTICLASS TRANCHE 08-25-2023	246,449.61	11,417.56	8,758.08
I/O FNMA REMIC TR 2010-100 CL-SV VAR RATE 09-25-2040	273,840.82	59,988.24	43,165.53
I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024	3,112,234.67	102,241.76	55,341.76
I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045	1,024,720.22	12,141.91	5,714.86
I/O GNMA 2013-057 REMIC PASSTHRU SER 2013-57 CL IO VARRT DUE 06-16-2054 REG	2,620,068.55	141,442.81	81,780.20
I/O GNMA REMIC 2013-101 CL IO FLTGT RT 10-16-2054	2,522,842.59	89,345.72	76,835.69
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2018-20A CL 1 2.92% 01-01-2038	238,565.90	238,565.90	233,997.60
SMALL BUSINESS ADMIN SER 2017-10A CL 1 2.845% 03-10-2027	122,793.66	122,793.66	122,822.03
TSY INFL IX N/B 1% TIPS 02-15-2048	1,250,000.00	1,185,085.64	1,214,629.86
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	4,710,000.00	4,824,835.80	4,885,522.86
UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042	250,000.00	267,343.91	253,807.08
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	5,000.00	4,430.47	4,531.25
UNITED STATES OF AMER TREAS NOTES 2.75% 09-30-2020	3,355,000.00	3,348,776.05	3,367,581.25
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	500,000.00	474,570.32	483,886.50
UNITED STATES TREAS BDS 3.125% DUE 11-15-2041 REG	5,860,000.00	5,971,256.53	5,999,860.62
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	995,000.00	1,265,204.69	1,261,007.28
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	1,870,000.00	2,624,835.78	2,454,375.00
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	520,000.00	509,335.94	506,471.68
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	680,000.00	668,391.77	662,309.12
UNITED STATES TREAS BDS 1.375 02-15-2044 REG	100,000.00	111,840.16	112,004.14
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	1,590,000.00	1,640,489.85	1,583,167.77
UNITED STATES TREAS BDS 3% DUE 05-15-2045	740,000.00	733,842.97	738,583.64
UNITED STATES TREAS BDS 3% DUE 05-15-2045	375,000.00	391,623.28	374,282.25
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	5,695,000.00	5,408,764.84	5,668,079.74
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	620,000.00	579,150.93	617,069.26
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	330,000.00	319,722.58	328,440.09

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	410,000.00	400,850.90	407,805.68
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	1,220,000.00	1,175,298.36	1,213,470.56
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	2,470,000.00	2,405,162.50	2,456,780.56
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	495,000.00	553,629.57	505,305.90
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	275,000.00	299,710.81	304,626.85
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	1,100,000.00	1,213,407.15	1,217,605.40
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	6,360,000.00	7,280,657.97	7,183,073.04
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	970,000.00	1,194,508.35	1,094,281.25
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	3,800,000.00	3,807,180.44	3,872,139.20
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	1,150,000.00	1,135,662.15	1,171,831.60
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	910,000.00	1,115,276.72	1,121,645.98
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	120,000.00	117,124.68	113,648.40
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	265,000.00	265,818.31	250,973.55
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	355,000.00	335,179.53	335,904.91
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG	310,000.00	291,666.41	299,864.55
UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028	1,700,000.00	1,665,844.66	1,676,138.09
UNITED STATES TREAS NTS 1.875% 06-30-2024	280,000.00	272,664.58	272,278.16
UNITED STATES TREAS NTS 2.875% 08-15-2028	945,000.00	935,551.89	959,618.21
UNITED STATES TREAS NTS 2.125% 12-31-2021	95,000.00	97,661.46	94,064.82
UNITED STATES TREAS NTS 2.375% 12-31-2024	730,000.00	724,383.21	717,225.00
UNITED STATES TREAS NTS 2.75% DUE 08-15-2021 REG	3,390,000.00	3,392,256.87	3,412,909.62
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	1,590,000.00	1,594,720.31	1,614,409.68
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	1,155,000.00	1,131,361.19	1,172,731.56
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	290,000.00	290,385.00	294,452.08
UNITED STATES TREAS NTS 2.875% DUE 10-15-2021	425,000.00	423,689.19	429,482.48
UNITED STATES TREAS NTS DTD 07/16/2018 2.625% DUE 07-15-2021 REG	5,174,000.00	5,143,544.72	5,192,393.57
UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG	2,600,000.00	2,502,891.76	2,512,148.60
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	270,000.00	269,057.91	270,632.88
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	1,240,000.00	1,235,788.38	1,241,322.70
US TREAS NTS DTD 09-15-2018 2.625% DUE 09-15-2021 REG	380,000.00	378,635.01	382,642.14
US TREASURY DTD 02/15/2010 02-15-2040	50,000.00	76,039.73	68,744.16
UTD STATES TREAS 2% 10-31-2022	110,000.00	108,103.80	108,049.26
UTD STATES TREAS NTS 0% NTS 15/11/2021 USD 'AT-2021' 2.875% DUE 11-15-2021 REG	3,620,000.00	3,634,408.21	3,660,301.46
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	1,185,000.00	1,237,405.58	1,267,209.38
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	1,420,000.00	1,458,867.87	1,518,512.50
Total U.S. Government Securities	189,341,405.99	183,751,365.62	183,085,489.50
<u>Other Government Securities</u>			
AB SVENSK EXPORTKREDIT - SWEDISH EXPT CRTRANCHE # TR 00275 1.125 DUE 08-28-2019	1,030,000.00	1,027,373.50	1,019,610.39
ARGENTINA REP BD 5.875% DUE 01-11-2028 REG	1,827,000.00	1,508,461.02	1,313,156.25
ARGENTINA REP BD SER B 7.5% DUE 04-22-2026 REG	150,000.00	100,000.00	120,187.50
ARGENTINA (REP OF) 18.2% SNR 03/10/2021 ARS1	3,580,000.00	271,052.44	77,474.77
ARGENTINA (REP OF) FRN 06/2020 ARS1	4,220,000.00	240,613.35	123,540.89
BRAZIL (FED REP OF) 10% GTD SNR 01/01/21 BRL'F'	5,021.00	1,434,974.31	1,417,491.49
BRAZIL (FED REP OF) 10% GTD SNR 01/01/23 BRL'F'	830.00	229,292.07	234,720.55
BUENOS AIRES(PROV) FRN 04/2025 ARS1'BADLAR 375	10,135,000.00	502,511.34	265,081.65
COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2017 REG	295,000.00	282,947.91	281,725.00
COLOMBIA REP GLOBAL BD 4.5% DUE 01-28-2026/09-28-2015 REG	230,000.00	239,664.32	230,000.00
COLOMBIA REP TBOND 4.5% 03-15-2029	385,000.00	379,139.80	380,572.50
INDONESIA REP NOTES SERIES 4 REG S 4.875% DUE 05-05-2021 REG	200,000.00	200,000.00	204,297.20
INDONESIA REP NT SER 4 144A 4.875% DUE 05-05-2021 BEO	200,000.00	200,000.00	204,298.00
JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG	100,000.00	99,170.00	102,275.60
KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO	200,000.00	198,052.00	198,868.80
MASSACHUSETTS EDL FING AUTH 3.85% 05-25-2033 BEO TAXABLE	244,138.49	241,828.24	247,038.86
MASSACHUSETTS ST SCH BLDG AUTH DEDICATEDSALES TAX REV 5% 10-15-2041 BEO	115,000.00	122,895.90	122,552.05
MEXICO (UNITED MEXICAN STATES) 6.5% BDS 09/06/22	59,404.00	468,922.08	283,383.66
MEXICO (UNITED MEXICAN STATES) 7.75% NTS 13/11/42	111,855.00	913,975.22	502,075.95
MEXICO (UNITED MEXICAN STATES) 4.15% DUE 03-28-2027	340,000.00	354,025.00	328,749.40
MEXICO (UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	182,600.00	908,380.99	838,278.06
MEXICO (UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	62,600.00	337,250.85	306,192.08
NEW JERSEY ST TRANSN TR FD AUTH 5% 06-15-2036 BEO	450,000.00	479,552.64	473,224.50
NEW YORK ST URBAN DEV CORP REV 5% 03-15-2024 BEO	235,000.00	275,584.50	262,452.70
ONTARIO PROV CDA BD 2 DUE 01-30-2019 REG	540,000.00	549,975.56	539,767.80
PANAMA REP GLOBAL BD 3.875% DUE 03-17-2028/03-17-2016 REG	110,000.00	107,129.00	108,350.00
PANAMA REP GLOBAL BD 4% DUE 09-22-2024/09-22-2014 REG	200,000.00	198,550.00	201,702.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	10,000.00	10,369.70	8,730.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG	50,000.00	56,675.60	58,700.00
PETROLEOS MEXICANOS 3.5% 01-30-2023	73,000.00	72,798.52	66,065.00
PETROLEOS MEXICANOS 5.625% 01-23-2046	37,000.00	36,731.38	28,004.93
PETROLEOS MEXICANOS 6.0% 03-05-2020	44,000.00	51,326.00	44,803.00
PETROLEOS MEXICANOS 6.375% 01-23-2045	20,000.00	19,850.40	16,100.00
PETROLEOS MEXICANOS 6.5% 03-13-2027	650,000.00	601,451.25	611,000.00
PETROLEOS MEXICANOS BD 6.5% DUE 06-02-2041 REG	120,000.00	131,495.20	99,360.00
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG	60,000.00	59,889.00	58,320.00
PHILIPPINES REP T-BOND 3.0% DUE 02-01-2028 REG	500,000.00	465,100.00	473,096.00
PROVINCIA DE BUENOS AIRE 6.5% DUE 02-15-2023 BEO 6.5% DUE 02-15-2023 BEO	90,000.00	89,622.90	72,450.00
REPUBLIC OF ARGENTINA 5.625% 01-26-2022	200,000.00	200,000.00	168,750.00
REPUBLIC OF ARGENTINA BD 6.875% DUE 01-11-2048 REG	200,000.00	198,120.00	139,250.00
REPUBLIC OF CHILE 3.24% 02-06-2028	320,000.00	298,800.00	307,040.00
REPUBLIC OF INDONESIA 4.1% DUE 04-24-2028 REG	92,000.00	89,855.03	89,508.09
REPUBLICA ORIENTAL DEL URUGUAY BD 4.375% DUE 10-27-2027 REG	105,000.00	109,270.33	105,037.80
RUSSIA GOVT BD - OFZ 7.05% 19/01/2028	26,970,000.00	370,836.88	353,761.96
RUSSIAN FEDERATION 7% SNR 16/08/2023 RUB1000	8,770,000.00	129,073.11	120,411.54
RUSSIAN FEDERATION 7.75% BDS 16/09/26 RUB1000	2,650,000.00	39,934.34	36,728.89
RUSSIAN FEDERATION MINISTRY FINANCE 8.15% BDS 03/02/2027	4,930,000.00	76,295.53	69,676.29
SECRETARIA TESOUREO 10% GTD SNR 01/01/27 BRL'F	146.00	43,486.48	41,236.21
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG	160,000.00	158,710.40	163,680.64
UNITED MEXICAN STS 3.5 01-21-2021 REG	70,000.00	71,810.67	69,646.50
UNITED MEXICAN STS 3.75% 01-11-2028	1,052,000.00	993,168.20	984,682.52
UNITED MEXICAN STS MEDIUM TERM BOOK 3.625% 03-15-2022	164,000.00	168,994.45	162,182.88
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026	255,000.00	267,486.11	249,262.50
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE	82,000.00	81,125.91	84,310.76
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	70,000.00	64,513.90	73,480.40
Total Other Government Securities	72,952,594.49	16,878,113.33	15,142,343.56

Corporate Debt Instruments - Preferred

3M CO 3% DUE 09-14-2021	205,000.00	204,579.75	206,656.81
ACE INA HLDGS INC 3.35% DUE 05-03-2026	20,000.00	19,938.60	19,564.44
ANTHEM INC 2.95% 12-01-2022	40,000.00	39,981.20	39,009.52
ANTHEM INC 3.65% 12-01-2027	80,000.00	77,936.80	76,434.16
BHP BILLITON FIN 2.875% DUE 02-24-2022	5,000.00	5,019.20	4,960.85
BHP BILLITON FIN 5% DUE 09-30-2043	210,000.00	230,187.80	229,422.90
BOEING CAP CORP 4.7% DUE 10-27-2019	30,000.00	29,978.70	30,373.17
BOEING CO SR NT 4.875 DUE 02-15-2020	70,000.00	69,270.60	71,502.90
BURL NORTHN SANTA 6.15% DUE 05-01-2037	18,000.00	21,628.62	21,926.74
BURLINGTON NORTHN SANTA 4.55 09-01-2044	151,000.00	159,100.71	157,440.75
CAROLINA PWR & LT CO 1ST MTG BD 3 9-15-2021	45,000.00	44,473.95	45,064.26
CATERPILLAR FINL SVCS CORP MED TERM NTRANCHE # TR 00781 3.15% DUE 09-07-2021	200,000.00	199,846.00	200,527.00
CATERPILLAR INC 3.9% DUE 05-27-2021	245,000.00	250,550.30	249,434.26
CENTERPOINT ENERGY 3.95% 03-01-2048	30,000.00	29,869.20	29,147.82
CHEVRON CORP NEW 1.961% DUE 03-03-2020	495,000.00	497,272.05	490,030.20
CHEVRON CORP NEW 2.419% DUE 11-17-2020	185,000.00	184,130.50	183,297.45
CHEVRON CORP NEW 2.427 DUE 06-24-2020	190,000.00	189,471.80	188,884.51
CHEVRON CORP NEW 2.498% DUE 03-03-2022	30,000.00	29,119.80	29,421.18
COCA COLA CO 1.875% DUE 10-27-2020	95,000.00	93,221.60	93,372.27
COCA COLA CO 3.3% DUE 09-01-2021	400,000.00	404,773.70	405,092.00
CONOCO INC 6.95% DUE 04-15-2029	45,000.00	54,723.76	55,642.86
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	10,000.00	9,861.50	12,375.89
DEERE JOHN CAP CORP 1.7 01-15-2020	20,000.00	18,926.40	19,739.04
DEERE JOHN CAP CORP 2.25 DUE 04-17-2019	30,000.00	30,053.23	29,932.59
DISNEY WALT CO NEW 2.3% DUE 02-12-2021	15,000.00	14,747.85	14,813.13
DISNEY WALT CO NEW NT 3.75 DUE 06-01-2021	35,000.00	35,779.80	35,656.78
DUKE ENERGY 2.95% DUE 12-01-2026	170,000.00	169,588.60	162,750.18
DUKE ENERGY 3.25% DUE 08-15-2025	20,000.00	19,638.00	19,461.74
DUKE ENERGY PROGRESS LLC 3.7% 09-01-2028	55,000.00	54,989.55	55,558.36
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	20,000.00	19,962.20	19,739.40
ENTERGY TEX INC 3.45% 12-01-2027	70,000.00	69,816.60	67,082.40
EVERSOURCE ENERGY 2.9% DUE 10-01-2024	60,000.00	59,864.40	57,501.84
EXXON MOBIL CORP 1.912% DUE 03-06-2020	305,000.00	301,863.50	302,258.05
EXXON MOBIL CORP 2.726% DUE 03-01-2023	160,000.00	155,672.00	157,341.12
GEN DYNAMICS CORP 3.75% DUE 05-15-2028	90,000.00	90,370.28	90,818.64
GLAXOSMITHKLINE 2.85 DUE 05-08-2022	70,000.00	69,524.00	69,151.18

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
GLAXOSMITHKLINE 2.85 DUE 05-08-2022	160,000.00	157,201.60	158,059.84
GLAXOSMITHKLINE CAP PLC 3.125% 05-14-2021	505,000.00	503,641.55	505,636.30
HOME DEPOT INC 3% DUE 04-01-2026	70,000.00	70,567.70	67,804.80
HOME DEPOT INC 3.9% DUE 12-06-2028 REG	65,000.00	64,553.45	66,576.64
HSBC USA INC NEW 2.35% DUE 03-05-2020	115,000.00	114,887.30	113,838.96
IBM CREDIT CORP 3.45% DUE 11-30-2020 REG	115,000.00	114,909.15	115,594.55
INTERCONTINENTAL 2.75% DUE 12-01-2020	85,000.00	84,908.20	84,440.79
INTERCONTINENTAL 3.75% DUE 09-21-2028	30,000.00	29,771.70	30,019.11
INTERCONTINENTAL EXCHANGE INC 3.45% 09-21-2023	70,000.00	69,967.80	70,351.40
INTERCONTINENTAL EXCHANGE INC 4.0% 10-15-2023	115,000.00	117,608.30	117,748.50
INTL BUSINESS 2.875% DUE 11-09-2022	170,000.00	169,294.50	166,062.29
INTL BUSINESS 2.9% DUE 11-01-2021	100,000.00	97,888.00	98,646.60
JOHNSON & JOHNSON 2.45% DUE 03-01-2026	40,000.00	39,421.60	37,568.64
JOHNSON & JOHNSON 2.95% 03-03-2027 REG	100,000.00	99,897.00	96,156.00
LILLY ELI & CO 3.1% DUE 05-15-2027	40,000.00	39,986.00	38,727.84
LLOYDS BANK PLC 2.7% DUE 08-17-2020	200,000.00	198,244.00	197,470.20
MANULIFE FINL CORP 4.9% DUE 09-17-2020	180,000.00	181,953.00	184,690.62
MEDTRONIC GLOBAL HLDGS 3.35% 04-01-2027	70,000.00	70,000.00	68,563.60
MEDTRONIC INC 3.5% DUE 03-15-2025 REG	140,000.00	138,658.80	139,446.86
MEDTRONIC INC 3.5% DUE 03-15-2025 REG	215,000.00	211,273.90	214,150.54
MEDTRONIC INC 4.375% DUE 03-15-2035	190,000.00	196,942.00	194,529.60
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	40,000.00	39,934.00	38,695.52
MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	100,000.00	93,580.00	118,984.20
NIKE INC 2.375% DUE 11-01-2026	30,000.00	27,165.60	27,480.54
NOVARTIS CAP CORP 3% DUE 11-20-2025	11,000.00	10,483.33	10,655.55
NOVARTIS CAP CORP 3.1% DUE 05-17-2027	29,000.00	28,741.61	28,079.80
NSTAR ELEC CO 3.2% DUE 05-15-2027	85,000.00	85,997.05	82,853.07
OCCIDENTAL PETE 2.7% DUE 02-15-2023	115,000.00	111,545.40	111,461.45
OCCIDENTAL PETE 3% DUE 02-15-2027	40,000.00	39,869.30	37,964.84
OCCIDENTAL PETE 3.125% DUE 02-15-2022	50,000.00	49,727.57	49,719.40
OCCIDENTAL PETE 4.1% DUE 02-15-2047	40,000.00	39,925.34	37,314.16
OCCIDENTAL PETE 4.625% DUE 06-15-2045	20,000.00	19,902.60	19,856.62
ORACLE CORP 4% 11-15-2047	40,000.00	39,036.80	37,268.00
ORACLE CORP 4.375% DUE 05-15-2055	40,000.00	39,819.60	39,211.68
ORACLE CORP 4.5% DUE 07-08-2044	50,000.00	49,918.50	50,062.10
PACIFICORP 4.125% DUE 01-15-2049	90,000.00	89,798.40	88,567.83
PEPSICO INC 2.375% DUE 10-06-2026	210,000.00	189,602.70	192,790.29
PEPSICO INC 3.45% DUE 10-06-2046	30,000.00	29,755.80	26,625.63
PEPSICO INC SR NT 4 DUE 03-05-2042	20,000.00	18,191.40	19,660.02
PHILIP MORRIS INTL 2.5% DUE 08-22-2022	40,000.00	39,548.80	38,545.08
PHILIP MORRIS INTL 3.375% DUE 08-11-2025	120,000.00	118,240.80	116,601.60
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	10,000.00	9,755.50	9,496.01
PHILIP MORRIS INTL INC 2.5% 11-02-2022	50,000.00	49,785.50	48,055.10
PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021	90,000.00	88,790.40	88,879.68
RAYTHEON CO 3.125% DUE 10-15-2020	30,000.00	29,839.50	30,093.42
RAYTHEON CO 7.2% DUE 08-15-2027	50,000.00	63,409.50	62,925.60
ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO	90,000.00	89,947.80	88,617.60
ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO	40,000.00	39,154.80	39,385.60
SHELL INTERNATIONAL FIN 3.25% 05-11-2025	85,000.00	82,972.75	83,813.32
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	50,000.00	49,900.50	51,269.80
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	30,000.00	31,476.60	31,183.02
SHELL INTL FIN B V 2.125% DUE 05-11-2020	200,000.00	197,820.00	198,130.80
SHELL INTL FIN B V 3.5% DUE 11-13-2023	80,000.00	79,438.40	80,892.48
SHELL INTL FIN B V 3.875% DUE 11-13-2028	85,000.00	83,938.35	87,350.25
SHELL INTL FIN B V 4.125% DUE 05-11-2035	15,000.00	14,716.98	14,886.86
TOYOTA MOTOR CREDIT CORP 3.45% DUE 09-20-2023	35,000.00	34,679.40	35,058.38
TOYOTA MTR CR CORP 1.55% DUE 10-18-2019	1,030,000.00	1,030,423.55	1,017,961.36
UBS AG STAMFORD 2.35% DUE 03-26-2020	260,000.00	256,354.60	257,421.06
UNILEVER CAP CORP 3% 03-07-2022	270,000.00	268,693.20	268,011.72
UNITEDHEALTH GROUP 2.7% DUE 07-15-2020	40,000.00	39,823.20	39,857.04
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025	30,000.00	29,918.70	30,367.98
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	190,000.00	212,026.49	201,020.00
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	10,000.00	10,267.20	11,803.91
VISA INC 3.15% DUE 12-14-2025	170,000.00	169,377.80	167,057.30
VISA INC 3.15% DUE 12-14-2025	135,000.00	132,226.60	132,663.15
VISA INC 4.3% DUE 12-14-2045	10,000.00	10,175.39	10,334.82
WALMART INC 4% DUE 04-11-2043	80,000.00	84,537.60	79,584.64
WELLPOINT INC 3.7% DUE 08-15-2021	20,000.00	19,976.80	20,134.42
WESTPAC BKG CORP 2.6% DUE 11-23-2020	50,000.00	49,335.00	49,362.15
WESTPAC BKG CORP 2.6% DUE 11-23-2020	30,000.00	29,703.30	29,617.29

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
WI PWR & LT CO FIXED 3.05% 10-15-2027	60,000.00	59,825.40	57,391.98
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	60,000.00	59,592.60	71,955.90
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	75,000.00	91,001.25	89,944.88
Total Corporate Debt Instruments – Preferred	11,354,000.00	11,386,977.36	11,364,394.97
<u>Corporate Debt Instruments - Other</u>			
##AIRSPEED 07-1 FR A/BKD 15/06/2032 USD 144 DO NOT USE	53,810.91	44,932.10	51,683.93
#REORG/ANDEAVOR STOCK MERGER MPLX 4C1XAEH 07-31-2019	310,000.00	310,000.00	275,900.00
#REORG/MICROCHIP MANDATORY EXCHANGE MICROCHIP 471XA3G 06-06-2019	715,000.00	715,000.00	697,421.73
#REORG/TARGA RES EXCHANGE TARGA RES 4S1ZARG 04-12-2019	10,000.00	10,300.00	9,725.00
1ST INVS AUTO 3.56% DUE 09-15-2023	95,000.00	94,991.37	94,607.37
1ST INVS AUTO 3.59% DUE 01-18-2022	100,000.00	99,988.99	99,990.30
1ST INVS AUTO 4.11% DUE 06-17-2024	50,000.00	49,983.54	50,534.75
21ST CENTY FOX 6.2% DUE 12-15-2034	20,000.00	20,553.40	24,316.34
21ST CENTY FOX 6.65% DUE 11-15-2037	10,000.00	9,855.00	13,167.23
7 & 1 HLDGS CO LTD 3.35% DUE 09-17-2021	200,000.00	199,988.00	200,396.60
ABBOTT LABS 2.9% DUE 11-30-2021	500,000.00	493,956.90	495,656.50
ABBOTT LABS 2.95% DUE 03-15-2025	245,000.00	232,174.25	235,681.92
ABBOTT LABS 3.4% DUE 11-30-2023	84,000.00	83,317.92	83,743.80
ABBOTT LABS 3.75% DUE 11-30-2026	34,000.00	33,747.04	33,578.26
ABBOTT LABS 3.75% DUE 11-30-2026	46,000.00	45,922.72	45,429.42
ABBOTT LABS 4.75% 04-15-2043	16,000.00	17,130.75	16,592.18
ABBOTT LABS 4.75% DUE 11-30-2036	40,000.00	39,744.00	41,757.44
ABBOTT LABS 4.9% DUE 11-30-2046	60,000.00	59,551.20	62,983.44
ABBVIE INC 2.3% DUE 05-14-2021	130,000.00	125,827.00	126,954.36
ABBVIE INC 3.375% DUE 11-14-2021	120,000.00	119,793.60	119,887.08
ABBVIE INC 3.6% 05-14-2025	460,000.00	453,694.75	441,225.10
ABBVIE INC 3.75% DUE 11-14-2023	30,000.00	29,671.50	29,848.35
ABBVIE INC 4.4% DUE 11-06-2042	16,000.00	15,832.51	14,070.56
ABBVIE INC 4.875% DUE 11-14-2048	20,000.00	18,428.20	18,659.90
ABBVIE INC FIXED 4.7% DUE 05-14-2045	60,000.00	59,803.40	54,564.72
ACE INA HLDGS INC 2.3% DUE 11-03-2020	20,000.00	19,988.80	19,713.98
ACTAVIS FDG SCS 3.45% DUE 03-15-2022	30,000.00	29,957.40	29,521.29
ACTAVIS FDG SCS 3.85% DUE 06-15-2024	40,000.00	40,818.40	39,451.80
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	30,000.00	30,334.05	28,457.94
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	4,000.00	4,107.81	3,797.11
ACTAVIS INC 3.25% DUE 10-01-2022	165,000.00	160,157.25	161,323.97
ACTIVISION 2.3% DUE 09-15-2021	75,000.00	72,503.25	73,041.98
ACTIVISION 3.4% DUE 09-15-2026	360,000.00	344,161.75	338,140.80
ACTIVISION FIXED 3.4% DUE 06-15-2027	155,000.00	149,077.45	146,036.82
AEP TEX INC FIXED 2.4% DUE 10-01-2022	60,000.00	59,895.60	58,184.76
AEP TRANSM CO LLC 4.25% DUE 09-15-2048	120,000.00	119,978.40	120,912.48
AERCAP IRELAND CAP 5% DUE 10-01-2021	150,000.00	156,480.00	152,358.45
AETNA INC 2.75% DUE 11-15-2022	65,000.00	63,529.05	62,358.92
AETNA INC NEW 2.8% DUE 06-15-2023	50,000.00	50,077.00	47,550.40
AETNA INC NEW 2.8% DUE 06-15-2023	10,000.00	9,985.40	9,510.08
AETNA INC NEW 3.5% DUE 11-15-2024 REG	33,000.00	32,791.07	31,906.25
AETNA INC NEW 3.875% DUE 08-15-2047	35,000.00	34,888.70	29,632.26
AGILENT 3.05% DUE 09-22-2026	15,000.00	13,954.95	13,880.69
AGILENT 3.2 DUE 10-01-2022	120,000.00	117,423.60	118,550.88
AIR LEASE CORP 3.625% DUE 04-01-2027	10,000.00	9,824.10	8,943.83
AIR LEASE CORP 3.875% DUE 07-03-2023	35,000.00	34,637.40	34,447.32
AIR LIQUIDE FIN S 1.75% DUE 09-27-2021	210,000.00	203,823.90	201,029.22
AIRCASTLE LTD 4.125% DUE 05-01-2024	335,000.00	333,351.90	316,123.42
AIRCASTLE LTD 5% DUE 04-01-2023	155,000.00	163,421.88	155,609.15
AJAX MORTGAGE LOAN TRUST SER 16-C CL A 144A SETUP 10-25-2057	180,047.54	180,047.54	179,834.90
ALABAMA POWER CO 3.7% 12-01-2047	25,000.00	22,405.50	22,790.75
ALABAMA PWR CO 3.75% DUE 03-01-2045	29,000.00	25,583.51	26,746.82
ALABAMA PWR CO 3.85% DUE 12-01-2042	50,000.00	51,445.00	46,547.95
ALABAMA PWR CO 4.15% DUE 08-15-2044	100,000.00	98,612.00	97,833.90
ALABAMA PWR CO 4.3% 07-15-2048	55,000.00	54,585.85	55,088.72
ALABAMA PWR CO 5.2% DUE 06-01-2041	24,000.00	27,949.74	25,917.98
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	200,000.00	199,626.00	180,158.20
ALLERGAN FUNDING SCS 3.8% 03-15-2025	170,000.00	174,090.20	165,958.08
ALLERGAN FUNDING SCS 3.8% 03-15-2025	124,000.00	119,207.20	121,051.78

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ALLIANT ENERGY FIN 3.75% DUE 06-15-2023	45,000.00	44,977.50	45,277.61
ALLY AUTO 2.92% DUE 11-15-2022	355,000.00	354,935.53	354,382.30
ALLY FINL INC 4.625% DUE 03-30-2025	670,000.00	656,063.06	649,062.50
ALLY FINL INC 5.125% DUE 09-30-2024	100,000.00	100,500.00	99,250.00
ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG	10,000.00	10,000.15	9,599.76
ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG	335,000.00	326,337.49	321,591.96
ALTRIA GROUP INC 2.95% DUE 05-02-2023	160,000.00	153,590.40	152,206.88
ALTRIA GROUP INC 4.75% DUE 05-05-2021	100,000.00	99,831.45	102,204.40
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	150,000.00	151,468.20	139,870.05
ALTRIA GROUP INC 9.25% DUE 08-06-2019	10,000.00	12,328.20	10,335.29
AMAZON COM INC 3.15% DUE 08-22-2027 BEO	60,000.00	59,892.60	57,928.92
AMAZON COM INC 4.05% 08-22-2047	40,000.00	39,704.40	39,083.96
AMAZON COM INC 4.8% DUE 12-05-2034	84,000.00	98,345.34	89,975.76
AMAZON COM INC 4.95% DUE 12-05-2044	60,000.00	59,149.34	66,517.62
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	30,000.00	29,925.30	28,972.65
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	70,000.00	69,427.40	68,014.87
AMER AIRLINE 17-2B PTT 3.7% 04-15-2027	9,494.46	9,148.59	9,183.37
AMER MOVIL SAB DE 5% DUE 03-30-2020	100,000.00	99,356.00	101,735.50
AMEREN ILL CO 3.8% DUE 05-15-2028	40,000.00	39,964.00	40,691.08
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027	302,250.48	302,250.48	287,240.72
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.7% CL B 05-01-2023	3,403.52	3,292.06	3,281.67
AMERICAN EXPRESS CR ACCOUNT MASTER TR 3.18% DUE 04-15-2024	360,000.00	359,951.33	362,887.20
AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2017-6 CL A 0.0% 05-15-2023	797,000.00	796,879.89	784,710.26
AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	50,000.00	49,254.50	49,475.65
AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	80,000.00	79,030.40	79,161.04
AMERICAN EXPRESS CREDIT 2.6% 09-14-2020	35,000.00	34,768.30	34,641.81
AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG	100,000.00	100,000.00	87,000.00
AMERICREDIT 1.6% DUE 11-09-2020	26,858.33	26,857.97	26,837.78
AMERICREDIT 2.71% DUE 07-19-2021	462,510.43	462,495.91	461,703.81
AMERICREDIT 3.65% DUE 05-09-2022	25,000.00	24,992.77	25,204.85
AMERICREDIT 3.72% DUE 12-08-2021	75,000.00	74,989.01	75,360.60
AMERICREDIT 4.01% DUE 07-18-2024	155,000.00	154,953.84	157,075.45
AMERICREDIT AUTOMOBILE RECEIVABLES 3.82%SER 18-1 CL D DUE 03-18-2024	75,000.00	74,990.82	75,464.63
AMERICREDIT AUTOMOBILE RECEIVABLES SER 18-3 CL D 4.04% DUE 11-18-2024 REG	200,000.00	199,957.90	202,477.20
AMERIQUEST MTG FLTGT RT 3.24988% DUE 09-25-2033	38,685.02	36,315.55	38,412.14
AMERN AIRLS 2015-2 3.6% DUE 03-22-2029	211,585.95	211,585.95	203,630.32
AMERN AIRLS 2015-2 4.4% DUE 03-22-2025	110,758.02	109,495.38	108,620.39
AMERN AIRLS 2017-1 4.95% DUE 08-15-2026	17,550.00	17,569.92	17,597.47
AMERN AIRLS INC 5.25% DUE 07-15-2025	7,942.21	8,060.87	8,175.66
AMERN EXPRESS CO FIXED 3.7% DUE 08-03-2023	185,000.00	184,807.60	185,535.02
AMERN HONDA FIN 2.9% DUE 02-16-2024	70,000.00	67,148.20	67,772.60
AMERN INTL GROUP 4.375% DUE 01-15-2055	105,000.00	93,489.90	87,167.12
AMERN INTL GROUP FLTGT RT 6.25% DUE 03-15-2087	100,000.00	99,516.00	96,500.00
AMGEN INC 2.125% 05-01-2020	10,000.00	9,828.00	9,866.75
AMGEN INC 2.2% DUE 05-11-2020	80,000.00	80,212.80	78,991.04
AMGEN INC 2.6% DUE 08-19-2026	265,000.00	241,320.35	240,805.50
AMGEN INC 3.875 DUE 11-15-2021	50,000.00	51,367.50	50,661.25
AMGEN INC 4.663% DUE 06-15-2051	94,000.00	86,620.94	88,565.67
ANADARKO PETE CORP 4.85% DUE 03-15-2021	72,000.00	72,791.20	73,719.36
ANADARKO PETE CORP 5.55% DUE 03-15-2026	10,000.00	10,552.90	10,473.39
ANADARKO PETE CORP 5.55% DUE 03-15-2026	236,000.00	245,386.91	247,172.00
ANADARKO PETE CORP 6.45% DUE 09-15-2036	40,000.00	46,000.40	43,199.84
ANADARKO PETE CORP 6.6% DUE 03-15-2046	40,000.00	49,887.70	44,167.16
ANADARKO PETE CORP 7.73 BD DUE 09-15-2096 PUT	150,000.00	172,500.00	170,571.00
ANALOG DEVICES INC 2.85% DUE 03-12-2020	80,000.00	79,845.60	79,719.04
ANALOG DEVICES INC 3.5% DUE 12-05-2026	75,000.00	74,524.50	71,782.88
ANALOG DEVICES INC 3.9% DUE 12-15-2025	130,000.00	127,177.70	127,574.20
ANALOG DEVICES INC 4.5% DUE 12-05-2036	38,000.00	40,310.78	35,877.89
ANALOG DEVICES INC 5.3% DUE 12-15-2045	10,000.00	11,792.60	10,519.40
ANDEAVOR LOGISTICS LP & TESORO LOGISTICS 4.25% 12-01-2027	205,000.00	202,604.70	193,521.03
ANHEUSER BUSCH 2.5% DUE 07-15-2022	80,000.00	79,614.40	76,383.28
ANHEUSER BUSCH 2.5% DUE 07-15-2022	45,000.00	42,975.45	42,965.60
ANHEUSER-BUSCH 2.65% DUE 02-01-2021	220,000.00	217,373.20	216,347.12
ANHEUSER-BUSCH 2.65% DUE 02-01-2021	35,000.00	34,890.45	34,418.86
ANHEUSER-BUSCH 3.3% DUE 02-01-2023	100,000.00	100,670.40	97,234.90
ANHEUSER-BUSCH 3.5% DUE 01-12-2024	30,000.00	29,852.10	29,344.35
ANHEUSER-BUSCH 3.75% DUE 01-15-2022	55,000.00	55,839.85	55,040.54

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ANHEUSER-BUSCH 4% DUE 04-13-2028	80,000.00	79,372.80	76,522.72
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	115,000.00	114,283.55	100,076.34
ANHUESER-BUSCH 2.625 DUE 01-17-2023	278,000.00	262,713.10	264,595.95
ANTHEM INC 3.35% DUE 12-01-2024	20,000.00	19,993.60	19,483.90
ANTHEM INC 3.5% 08-15-2024	30,000.00	29,034.05	29,426.19
ANTHEM INC FIXED 2.5% 11-21-2020	505,000.00	496,840.10	498,063.83
AON PLC 3.875% DUE 12-15-2025	105,000.00	104,970.60	103,614.84
AON PLC 4.45% DUE 05-24-2043	75,000.00	71,673.00	68,002.13
AON PLC 4.6% DUE 06-14-2044	55,000.00	55,090.20	52,443.16
AON PLC 4.75% DUE 05-15-2045	50,000.00	49,841.50	49,061.00
AON PLC FIXED 4.5% DUE 12-15-2028	105,000.00	104,721.75	106,292.45
APACHE CORP 3.25 DUE 04-15-2022 REG	58,000.00	58,771.98	56,806.48
APACHE CORP 4.375% DUE 10-15-2028	10,000.00	9,475.50	9,340.05
APACHE CORP 4.75% DUE 04-15-2043	70,000.00	75,026.50	60,043.20
APACHE CORP 4.75% DUE 04-15-2043	5,000.00	4,852.80	4,288.80
APACHE CORP 5.1% DUE 09-01-2040	36,000.00	33,246.22	32,606.46
APACHE CORP 5.1% DUE 09-01-2040	40,000.00	37,679.20	36,229.40
APACHE CORP FIXED 4.25% DUE 01-15-2044	60,000.00	57,252.40	48,308.70
APPLE INC 2% 11-13-2020	50,000.00	49,958.00	49,341.35
APPLE INC 2.45% DUE 08-04-2026	120,000.00	119,672.40	110,907.72
APPLE INC 3.45% DUE 02-09-2045	300,000.00	272,126.40	265,642.20
APPLE INC 3.85% DUE 05-04-2043	155,000.00	148,143.10	146,781.75
APPLE INC 3.85% DUE 08-04-2046	15,000.00	14,885.92	13,949.75
APPLE INC 4.65% DUE 02-23-2046	130,000.00	144,504.44	137,609.94
APPLIED MATERIALS INC 3.9% BDS 10-01-2025 USD1000	110,000.00	110,364.10	110,693.99
APPLIED MATLS INC 3.3% DUE 04-01-2027	35,000.00	32,964.45	33,581.03
APPLIED MATLS INC 4.35% DUE 04-01-2047	85,000.00	80,451.60	83,103.57
ARES CAP CORP 4.25% DUE 03-01-2025	240,000.00	239,090.40	228,506.88
ASHTAD CAP INC 5.25% DUE 08-01-2026	230,000.00	230,000.00	221,950.00
ASTRAZENECA PLC 2.375% DUE 06-12-2022	40,000.00	39,872.80	38,369.20
AT&T INC 3.4% DUE 05-15-2025	100,000.00	100,333.43	94,165.30
AT&T INC 4.3 DUE 12-15-2042	50,000.00	45,510.50	42,457.30
AT&T INC 4.35% DUE 06-15-2045	15,000.00	14,281.80	12,676.01
AT&T INC 4.35% DUE 06-15-2045	92,000.00	86,216.29	77,746.16
AT&T INC 4.35% DUE 06-15-2045	270,000.00	235,975.14	228,168.09
AT&T INC 4.45% DUE 04-01-2024	160,000.00	169,322.64	162,654.88
AT&T INC 4.45% DUE 05-15-2021	20,000.00	22,436.40	20,433.22
AT&T INC 4.5% DUE 03-09-2048	57,000.00	52,495.58	48,775.30
AT&T INC 4.5% DUE 03-09-2048	265,000.00	248,360.40	226,762.36
AT&T INC 4.75% DUE 05-15-2046	20,000.00	18,226.20	17,757.88
AT&T INC 4.75% DUE 05-15-2046	30,000.00	30,265.60	26,636.82
AT&T INC 4.8% DUE 06-15-2044	83,000.00	84,694.03	74,394.06
AT&T INC 5.25% DUE 03-01-2037	535,000.00	532,480.15	525,491.98
AT&T INC FIXED 4.3% 02-15-2030	831,000.00	821,350.24	785,283.37
AT&T INC FIXED 4.9% DUE 08-15-2037	33,000.00	30,990.96	30,768.84
ATHENE HLDG LTD 4.125% DUE 01-12-2028	280,000.00	279,568.80	254,340.80
AUSTRALIA & NEW ZEALAND BKG GROUP LTD NY 2.25% DUE 11-09-2020	250,000.00	245,290.00	246,059.50
AUTODESK INC 3.5% DUE 06-15-2027	55,000.00	54,654.60	51,408.39
AVNET INC 4.625% DUE 04-15-2026	10,000.00	10,385.90	9,770.27
AVNET INC 4.625% DUE 04-15-2026	555,000.00	552,198.30	542,249.99
AXA EQUITABLE 3.9% DUE 04-20-2023	210,000.00	209,720.83	207,397.68
B A T CAP CORP 3.222% 08-15-2024	390,000.00	378,296.10	359,226.66
B A T CAP CORP 4.54% 08-15-2047	90,000.00	90,000.00	71,644.50
B A T CAP CORP 4.54% 08-15-2047	52,000.00	49,547.85	41,394.60
B A T CAP CORP FIXED 3.557% DUE 08-15-2027	155,000.00	155,000.00	137,600.63
B A T CAP CORP FIXED 3.557% DUE 08-15-2027	190,000.00	190,004.13	168,671.74
BAE SYS HLDGS INC 2.85% DUE 12-15-2020	65,000.00	64,101.70	64,144.02
BAE SYS HLDGS INC 3.85% DUE 12-15-2025	140,000.00	138,353.00	138,799.78
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	280,000.00	273,068.20	256,754.96
BAMLL COML MTG 2.15% DUE 11-15-2032	610,000.00	610,000.00	610,000.00
BAMLL COML MTG 3.49% DUE 04-14-2033	595,000.00	612,816.09	587,269.17
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	200,000.00	198,126.00	199,010.00
BANCO SANTANDER SA 3.8% 02-23-2028	200,000.00	186,400.00	177,894.40
BANCO SANTANDER SA 3.848% 04-12-2023	200,000.00	200,000.00	194,332.80
BANK AMER CORP 3.3% DUE 01-11-2023	210,000.00	202,993.80	206,820.39
BANK AMER CORP 3.419% 12-20-2028	145,000.00	129,589.91	135,451.75
BANK AMER CORP 3.419% 12-20-2028	80,000.00	75,595.20	74,732.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
BANK AMER CORP 3.5% DUE 04-19-2026	90,000.00	89,849.70	86,610.24
BANK AMER CORP 3.875% DUE 08-01-2025	90,000.00	92,514.12	89,033.67
BANK AMER CORP 4% DUE 01-22-2025	100,000.00	99,165.00	97,414.60
BANK AMER CORP 4% DUE 01-22-2025	130,000.00	127,578.28	126,638.98
BANK AMER CORP 4.25% DUE 10-22-2026	120,000.00	123,994.80	116,711.88
BANK AMER CORP 4.25% DUE 10-22-2026	185,000.00	184,106.45	179,930.82
BANK AMER CORP 4.45% DUE 03-03-2026	20,000.00	21,244.80	19,771.90
BANK AMER CORP 5% DUE 01-21-2044	150,000.00	154,002.41	155,230.50
BANK AMER CORP BDS 4 04-01-2024	500,000.00	521,230.00	502,771.50
BANK AMER CORP BDS 4 04-01-2024	80,000.00	79,700.00	80,443.44
BANK AMER CORP FIXED 3.824% 01-20-2028	280,000.00	278,581.57	271,628.28
BANK AMER CORP FIXED 3.97% 03-05-2029	380,000.00	367,068.60	369,374.44
BANK AMER CORP FIXED 3.97% 03-05-2029	120,000.00	117,178.80	116,644.56
BANK AMER CORP FLTGT RT 2.328% DUE 10-01-2021	75,000.00	75,000.00	73,536.08
BANK AMER CORP FLTGT RT 2.369% DUE 07-21-2021	1,395,000.00	1,374,005.10	1,370,036.48
BANK AMER CORP FLTGT RT 3.593% DUE 07-21-2028	20,000.00	20,056.40	18,966.38
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	50,000.00	50,000.00	47,564.80
BANK AMER CORP FLTGT RT 5.875% DUE 12-31-2049	180,000.00	180,000.00	163,800.00
BANK MONTREAL QUE 3.803% 12-15-2032	20,000.00	18,616.40	18,520.00
BANK NEW YORK MELLON CORP 3.3% 08-23-2029	25,000.00	25,000.00	23,386.98
BANK NEW YORK MELLON CORP MEDIUM TERM SR NT BOOK ENTRY 2.95% 01-29-2023	265,000.00	264,597.20	260,829.43
BANK OF AMERICA CORP 3.004% 12-20-2023	77,000.00	76,397.12	74,844.62
BANK OF AMERICA CORP 2.6 DUE 01-15-2019	13,000.00	12,997.79	12,997.47
BANK OF AMERICA CORP 3.55% 03-05-2024	265,000.00	264,850.40	261,795.09
BANK OF AMERICA CORP 3.55% 03-05-2024	80,000.00	80,000.00	79,032.48
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	100,000.00	99,987.90	99,180.00
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	535,000.00	539,215.01	530,613.00
BANK OF NEW YORK MELLON CORP FLTGT DUE 12-29-2049	140,000.00	136,092.93	125,475.00
BARCLAYS BK PLC 5.14% DUE 10-14-2020	200,000.00	211,199.00	202,164.80
BARCLAYS PLC 3.25% DUE 01-12-2021	200,000.00	199,880.00	195,859.60
BARCLAYS PLC 4.338% 05-16-2024	1,480,000.00	1,461,336.05	1,438,925.56
BARCLAYS PLC 4.375% DUE 01-12-2026	200,000.00	204,638.00	189,986.40
BARCLAYS PLC 4.972% 05-16-2029	220,000.00	219,260.80	212,119.16
BARCLAYS PLC 4.972% 05-16-2029	200,000.00	197,992.00	192,835.60
BARRICK GOLD CORP 5.25% DUE 04-01-2042	90,000.00	98,248.40	89,996.31
BARRICK N AMER FIN 5.7% DUE 05-30-2041	30,000.00	32,833.20	31,627.35
BAXALTA INC 2.875% DUE 06-23-2020	96,000.00	95,152.32	95,142.34
BAXALTA INC 4% DUE 06-23-2025	245,000.00	238,686.35	239,526.95
BAXTER INTL INC 1.7% DUE 08-15-2021	150,000.00	143,458.50	143,910.00
BBCCRE TR 2015-GTP FLTGT RT 4.714687% DUE08-10-2033	360,000.00	302,765.63	349,149.60
BECTON DICKINSON & 2.675% DUE 12-15-2019	31,000.00	31,000.00	30,705.22
BECTON DICKINSON & 3.363% DUE 06-06-2024	150,000.00	145,093.50	144,071.55
BECTON DICKINSON & 3.363% DUE 06-06-2024	210,000.00	210,419.70	201,700.17
BECTON DICKINSON & 3.734% DUE 12-15-2024	24,000.00	24,000.00	23,183.90
BENCHMARK MORTGAGE TRUST SER 2018-B7 CL A4 4.51% 11-15-2051	179,000.00	184,358.32	190,359.88
BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023	55,000.00	54,850.40	53,992.13
BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026	40,000.00	39,962.40	38,769.60
BIOMARIN PHARMACEUTICAL INC 1.5 10-15-2020	25,000.00	30,491.12	27,812.50
BIOMARIN PHARMACEUTICAL INC SR SUB CONV NT .599% 08-01-2024	160,000.00	161,986.69	159,103.84
BK NEW YORK MELLON 3% DUE 10-30-2028	50,000.00	49,945.00	45,922.15
BK NOVA SCOTIA B C FIXED 3.125% DUE 04-20-2021	300,000.00	299,430.00	299,526.90
BLACK HILLS CORP 3.15% DUE 01-15-2027	20,000.00	19,627.80	18,723.00
BLACK HILLS CORP 4.35% DUE 05-01-2033	80,000.00	79,634.40	80,176.96
BMW US CAP LLC 1.85% DUE 09-15-2021	10,000.00	9,557.40	9,586.16
BMW US CAP LLC 3.1% DUE 04-12-2021	435,000.00	434,739.00	430,818.78
BOEING CO 6.125% DUE 02-15-2033	25,000.00	30,587.00	31,645.08
BP CAP MKTS AMER FIXED 3.245% DUE 05-06-2022	40,000.00	39,960.04	39,653.20
BP CAP MKTS AMER FIXED 3.588% DUE 04-14-2027	20,000.00	20,293.31	19,456.58
BP CAP MKTS AMER FIXED 4.742% DUE 03-11-2021	240,000.00	250,673.48	247,495.92
BP CAP MKTS AMER INC 3.119% 05-04-2026	30,000.00	30,081.92	28,209.93
BP CAP MKTS AMER INC 3.119% 05-04-2026	45,000.00	43,121.33	42,314.90
BP CAP MKTS AMER INC 3.216% 11-28-2023	90,000.00	89,910.09	88,701.30
BP CAP MKTS P L C 3.506% DUE 03-17-2025	120,000.00	120,442.50	117,642.00
BP CAP MKTS P L C 3.814% DUE 02-10-2024	50,000.00	52,685.00	50,465.00
BRF GMBH 4.35% DUE 09-29-2026	225,000.00	220,090.50	194,062.50
BRF SA FORMERLY 4.75% DUE 05-22-2024	205,000.00	185,525.00	188,343.75
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	35,000.00	30,468.90	26,062.68

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
BRIXMOR OPER 4.125% DUE 06-15-2026	100,000.00	99,328.00	96,832.90
BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000	210,000.00	209,249.80	202,987.05
BROADCOM CORP / 3% DUE 01-15-2022	425,000.00	408,285.60	408,723.78
BROADCOM CORP / 3% DUE 01-15-2022	390,000.00	384,350.70	375,064.17
BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025	50,000.00	48,492.40	45,138.05
BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025	85,000.00	84,976.20	76,734.69
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	115,000.00	108,781.50	103,167.08
BSTN PPTYS LTD 2.75% DUE 10-01-2026	20,000.00	19,854.20	18,064.30
BUCKEYE PARTNERS L 3.95% DUE 12-01-2026	210,000.00	191,447.80	184,486.05
BUCKEYE PARTNERS L 4.125% DUE 12-01-2027	10,000.00	9,125.80	8,991.74
BUCKEYE PARTNERS L 4.15% DUE 07-01-2023	335,000.00	332,005.10	325,852.83
BUCKEYE PARTNERS L 4.875% DUE 02-01-2021	60,000.00	61,182.20	60,666.66
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	137,000.00	130,628.78	122,064.95
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	123,000.00	129,187.94	112,713.14
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD	5,000.00	5,255.80	4,838.89
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	45,000.00	44,663.40	43,823.48
BWAY 2013-1515 MTG 2.8093% DUE 03-10-2033	515,909.11	521,975.06	511,752.95
CA INST TECH 4.321% DUE 08-01-2045	85,000.00	85,000.00	89,938.08
CA REP AUTO RECEIVABLES TR 2018-1 ASSET BACKED NT CL D 4.33% 04-15-2025	140,000.00	139,991.32	141,725.92
CAMPBELL SOUP CO 3.65% 03-16-2018	320,000.00	319,523.20	312,172.48
CAP 1 BK USA 2.25 DUE 02-13-2019	260,000.00	260,642.20	259,930.58
CAP 1 FINL CORP 2.5% DUE 05-12-2020	195,000.00	194,691.90	192,476.70
CAP 1 FINL CORP 3.75% DUE 07-28-2026	45,000.00	44,840.25	41,217.35
CAP 1 FINL CORP 3.8% DUE 01-31-2028	40,000.00	37,946.80	36,966.52
CAP 1 FINL CORP 4.2% DUE 10-29-2025	10,000.00	9,518.10	9,621.25
CAP 1 MULTI-ASSET 1.33% DUE 06-15-2022	930,000.00	929,775.59	920,601.42
CARDINAL HLTH INC 2.616% DUE 06-15-2022	30,000.00	30,000.00	28,900.05
CARDINAL HLTH INC 3.079% DUE 06-15-2024	40,000.00	40,000.00	37,562.28
CARDINAL HLTH INC 4.625% DUE 12-15-2020	20,000.00	20,442.40	20,454.84
CARMAX AUTO OWNER TR 2018-2 SER 18-2 CL C 3.57% 12-15-2023 REG	110,000.00	109,990.72	111,103.19
CATERPILLAR FINL 2.95% DUE 05-15-2020	245,000.00	244,953.45	244,824.58
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	10,000.00	8,901.80	9,045.59
CBRE SVCS INC 4.875% DUE 03-01-2026	100,000.00	99,240.00	102,529.80
CBS CORP NEW 2.5% DUE 02-15-2023	50,000.00	46,852.00	47,109.10
CBS CORP NEW 3.375 DUE 03-01-2022 REG	40,000.00	39,391.60	39,643.24
CC HLDGS GS V LLC 3.849% DUE 04-15-2023	333,000.00	336,474.25	329,765.90
CCO HLDGS LLC / 5.125% DUE 02-15-2023	30,000.00	29,925.00	29,250.00
CD 2016-CD1 MTG TR 2.724% DUE 08-10-2049	100,000.00	100,687.50	94,283.70
CDN NAT RES LTD 6.25% DUE 03-15-2038	160,000.00	179,950.37	174,020.48
CELGENE CORP 3.25% DUE 02-20-2023	65,000.00	62,727.60	63,469.45
CELGENE CORP 3.25% DUE 08-15-2022	70,000.00	68,688.20	68,724.81
CELGENE CORP 3.55% DUE 08-15-2022	70,000.00	69,423.90	69,231.12
CELGENE CORP 3.875% DUE 08-15-2025	20,000.00	19,815.60	19,253.24
CELGENE CORP 3.875% DUE 08-15-2025	81,000.00	80,320.41	77,975.62
CELGENE CORP 3.9% 02-20-2028	35,000.00	34,879.60	32,829.20
CELGENE CORP 3.95% DUE 10-15-2020	10,000.00	10,096.80	10,107.58
CELGENE CORP 5% DUE 08-15-2045	30,000.00	29,863.16	27,740.49
CELGENE CORP 5.25% DUE 08-15-2043	20,000.00	20,508.00	19,239.64
CELGENE CORP FIXED 2.25% DUE 08-15-2021	40,000.00	38,584.00	38,778.68
CENTENE CORP DEL 4.75% DUE 05-15-2022	30,000.00	31,237.50	29,625.00
CENTENE CORP DEL 5.625% DUE 02-15-2021	20,000.00	20,550.00	20,050.00
CENTENE CORP DEL 6.125% DUE 02-15-2024	30,000.00	31,575.00	30,712.50
CENTENE CORP DEL 6.125% DUE 02-15-2024	10,000.00	10,150.00	10,237.50
CENTERPOINT ENERGY 3.55% DUE 08-01-2042	60,000.00	52,900.20	54,582.24
CENTERPOINT ENERGY 4.1% DUE 09-01-2047	110,000.00	109,358.70	101,818.86
CHARTER 3.579% DUE 07-23-2020	50,000.00	50,156.50	49,946.10
CHARTER 4.5% DUE 02-01-2024	175,000.00	174,812.75	174,734.18
CHARTER 4.5% DUE 02-01-2024	270,000.00	269,711.10	269,589.87
CHARTER 5.375% DUE 04-01-2038	80,000.00	79,620.90	74,481.84
CHARTER 6.384% DUE 10-23-2035	345,000.00	368,457.70	354,124.22
CHARTER 6.484% DUE 10-23-2045	20,000.00	23,062.80	20,558.78
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO	40,000.00	40,441.20	37,680.04
CHARTER FIXED 5.75% DUE 04-01-2048	70,000.00	71,805.30	65,549.33
CHARTER FIXED 5.75% DUE 04-01-2048	10,000.00	10,122.90	9,364.19
CHENIERE CORPUS 7% DUE 06-30-2024	330,000.00	355,162.50	348,150.00
CHENIERE ENERGY FIXED 5.25% DUE 10-01-2025	300,000.00	296,648.00	279,750.00
CHESAPEAKE ENERGY CORP 5.5% 09-15-2026	305,000.00	302,325.30	245,482.91

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
CHEVRON CORP NEW 1.561% DUE 05-16-2019	445,000.00	444,781.95	442,597.00
CHEVRON CORP NEW 2.954% DUE 05-16-2026	90,000.00	90,000.00	86,640.84
CHEVRON CORP NEW 2.954% DUE 05-16-2026	40,000.00	37,670.40	38,507.04
CIGNA CORP 3.25% DUE 04-15-2025 REG	165,000.00	161,573.70	156,808.25
CIGNA CORP FIXED 3.05% DUE 10-15-2027	30,000.00	29,942.40	27,442.02
CIMAREX ENERGY CO 3.9% 05-15-2027	110,000.00	109,495.90	102,073.40
CIMAREX ENERGY CO 4.375% DUE 06-01-2024	580,000.00	600,090.54	576,770.56
CINTAS CORP NO 2 2.9% DUE 04-01-2022	40,000.00	40,120.60	39,345.84
CINTAS CORP NO 2 3.7% DUE 04-01-2027	70,000.00	70,554.40	68,366.20
CISCO SYS INC 2.2% DUE 02-28-2021	285,000.00	280,987.20	281,223.47
CIT GROUP INC NEW FIXED 4.75% DUE 02-16-2024	70,000.00	69,975.00	67,375.00
CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030	212,000.00	211,826.94	222,472.59
CITIBANK N A 1.85% 09-18-2019	270,000.00	269,994.60	267,750.09
CITIGROUP INC 2.4% DUE 02-18-2020	120,000.00	120,614.40	118,910.28
CITIGROUP INC 2.65% DUE 10-26-2020	140,000.00	141,177.40	138,138.70
CITIGROUP INC 3.2% DUE 10-21-2026	65,000.00	59,749.95	60,007.22
CITIGROUP INC 3.3% DUE 04-27-2025	530,000.00	529,014.20	503,318.21
CITIGROUP INC 3.5% DUE 05-15-2023	50,000.00	48,195.28	49,087.25
CITIGROUP INC 4.3% DUE 11-20-2026	30,000.00	30,395.10	28,848.63
CITIGROUP INC 4.4% DUE 06-10-2025	100,000.00	99,592.00	97,864.40
CITIGROUP INC 4.4% DUE 06-10-2025	220,000.00	227,032.60	215,301.68
CITIGROUP INC 4.45% DUE 09-29-2027	120,000.00	120,678.20	115,658.04
CITIGROUP INC 4.65% DUE 07-30-2045	140,000.00	140,302.34	136,364.62
CITIGROUP INC 4.75% DUE 05-18-2046	10,000.00	10,047.50	9,244.59
CITIGROUP INC 5.5% DUE 09-13-2025	70,000.00	70,054.10	73,457.23
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	10,000.00	11,698.90	11,638.83
CITIGROUP INC 6.675% DUE 09-13-2043	20,000.00	22,688.68	23,593.58
CITIGROUP INC 8.125% DUE 07-15-2039	10,000.00	14,349.30	13,873.51
CITIGROUP INC FLTGT RT 2.876% DUE 07-24-2023	140,000.00	140,000.00	135,482.06
CITIGROUP INC FLTGT RT 3.668% DUE 07-24-2028	40,000.00	37,970.80	37,787.08
CITIZENS FINL 2.375% DUE 07-28-2021	15,000.00	14,992.20	14,627.45
CLOROX CO FIXED 3.9% DUE 05-15-2028	50,000.00	49,909.50	50,224.00
CME GROUP INC 3.75% DUE 06-15-2028	45,000.00	44,992.80	45,603.90
CMO ADJBL RATE MTG TR 2004-4 MTG BKD PASSTHRU CTF 3-A-1 DUE 03-25-2035 REG	27,844.16	26,330.12	27,764.78
CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG	100,000.00	113,164.06	103,100.30
CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG	10,000.00	10,299.56	10,325.47
CMO COMM 2013-LC6 MTG TR COML PASSTHRU CL A-4 2.941 01-10-2046	255,000.00	258,745.31	252,365.34
CMO COMM MTG TR SER 2013-CCRE6 CL A-4 3.101% DUE 03-10-2046	240,000.00	245,025.00	238,653.12
CMO CONNECTICUT AVENUE SECURITIES SERIES 14-C04 CL 1M2 FLT RT 11-25-2024 BEO	172,582.28	195,766.28	192,625.99
CMO CR SUISSE FIRST BOSTON MTG SECS CORP2003-27 CL IV-A-4 5.75 11-25-2033	29,431.80	30,448.42	29,873.60
CMO CSAIL COML MTG TR 2018-CX11 0.0% 04-01-2051	270,000.00	278,098.38	275,641.92
CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048	956,544.90	932,525.45	933,056.94
CMO CSMC SER 2010-8R NT CL 5-A-1 144A DUE 02-26-2037 BEO	22,002.83	22,250.36	21,956.10
CMO CWALT INC SER 2004-16CB 08-25-2034 REG	75,229.91	76,264.29	77,024.75
CMO CWALT INC SER 2004-16CB CL 1A1 5.5% 07-25-2034	65,156.09	66,051.99	66,812.49
CMO CWMBS INC 2003-59 MTG PASSTHRU CTF 1-A-1 ALT LN TR 5.75% DUE 12-25-2033 REG	108,026.57	109,375.18	109,286.05
CMO DBGS 2018-C1 MTG TR COML MTG PASS THRU CTF CL A-4 4.466 DUE 10-15-2051 REG	425,000.00	437,718.07	448,908.38
CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO	46,869.08	45,287.25	47,252.75
CMO GS MTG SECS TR 2011-GC5 MTG PASS THRU CTF CL D 144A DUE 08-10-2044 BEO	65,000.00	64,875.59	62,689.12
CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046	30,000.00	30,898.00	31,731.42
CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG	100,000.00	108,093.75	98,752.20
CMO J P MORGAN MTG TR 2003-A2 MTG PASSTHRU CTF CL 3-A-1 DUE 11-25-2033 REG	63,977.88	63,907.91	64,459.57
CMO J P MORGAN MTG TR 2004-A3 CL 1-A-1 DUE 07-25-2034 REG	16,059.57	15,938.51	16,003.89
CMO J P MORGAN MTG TR 2005-A3 MTG PASSTHRU CTF 4-A-1 DUE 06-25-2035 REG	12,969.41	12,924.79	13,085.23
CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG	10,000.00	10,181.98	10,356.34
CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15-2048	20,000.00	20,599.96	20,349.40
CMO MASTR ALTERNATIVE LN TR 2004-5 CL 1A1 5.5 DUE 06-25-2034 REG	53,329.99	54,596.58	54,684.79
CMO MASTR ALTERNATIVE LN TR 2004-5 2A1 6DUE 06-25-2034 REG	26,216.17	27,264.87	27,156.31
CMO MASTR ALTERNATIVE LN TR SER 2003-9 CL 4-A-1 5.25% DUE 11-25-2033 BEO	19,917.27	20,402.72	20,555.38
CMO MERRILL LYNCH MTG INVS INC SER 2004-A3 CL IV-A3 FLT RT 5-25-2034 BEO	1,881.65	1,789.93	1,859.67
CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR MTG PASS THRU CTF CL A 02-15-2048	490,000.00	495,053.13	483,022.40
CMO MORGAN STANLEY BK AMER MERRILL SER 2014-C14 CL A2 2.916 DUE 01-15-2047 REG	8,124.01	8,124.01	8,111.69
CMO WELLS FARGO COML MTG TR 2016-C37 3.794% DUE 12-15-2049 REG	100,000.00	102,995.40	101,418.70
CMO WELLS FARGO COML MTG TR 2018-C46 SER 2018-C46 4.152% DUE 08-15-2051	280,000.00	288,395.24	288,208.20
CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046	10,000.00	10,384.38	10,138.24
CMO WELLS FARGO MTG BACKED SECS 2005-AR10 TR CL II-A-4 05-01-2035	18,218.27	18,428.93	18,710.96
CMO WELLS FARGO MTG BACKED SECS 2005-AR2SER 005-AR2 CL-3A1 03-25-35 BEO	51,815.88	52,398.81	52,688.51

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
CMO WELLS FARGO MTG BACKED SER 03-L CL I-A-4 FLTGT RT 11-25-2033	45,031.46	45,144.23	45,651.72
CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG	100,000.00	102,997.20	100,299.30
CMS ENERGY CORP 3% DUE 05-15-2026	35,000.00	34,867.70	32,910.57
CNH EQUIP TR FIXED 2.93% DUE 12-15-2021	820,000.00	819,958.34	818,591.24
COACH INC FIXED 4.125% DUE 07-15-2027	30,000.00	30,003.79	28,070.73
COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM NTS BOOK ENTRY 7.75% DUE 07-15-2036	100,000.00	105,610.00	103,750.00
COLUMBIA 7.5% DUE 12-15-2023	5,000.00	5,062.50	5,350.00
COMCAST CORP 3.7% 04-15-2024	60,000.00	59,833.20	60,366.30
COMCAST CORP 4.7% 10-15-2048	20,000.00	19,684.60	20,217.62
COMCAST CORP NEW 2.35% DUE 01-15-2027	10,000.00	8,752.20	8,938.91
COMCAST CORP NEW 3.15% DUE 03-01-2026	10,000.00	9,507.90	9,568.14
COMCAST CORP NEW 3.2% DUE 07-15-2036	85,000.00	71,059.65	73,117.51
COMCAST CORP NEW 3.3% DUE 02-01-2027	40,000.00	39,921.20	38,122.12
COMCAST CORP NEW 3.3% DUE 10-01-2020	360,000.00	359,899.20	361,377.00
COMCAST CORP NEW 3.4% DUE 07-15-2046	582,000.00	515,573.33	482,231.23
COMCAST CORP NEW 3.45% DUE 10-01-2021	70,000.00	69,929.30	70,709.73
COMCAST CORP NEW 3.95% 10-15-2025	150,000.00	149,815.50	151,775.55
COMCAST CORP NEW 4.15% DUE 10-15-2028	230,000.00	230,140.40	233,549.59
COMCAST CORP NEW 4.15% DUE 10-15-2028	155,000.00	154,922.50	157,392.12
COMCAST CORP NEW 4.25% DUE 10-15-2030	80,000.00	79,762.10	80,904.64
COMCAST CORP NEW 4.25% DUE 10-15-2030	120,000.00	119,931.60	121,356.96
COMCAST CORP NEW 4.95% DUE 10-15-2058	110,000.00	109,903.20	111,831.61
COMCAST CORP NEW 6.5% DUE 11-15-2035	70,000.00	82,945.10	83,790.56
COMM 2013-300P MTG 4.353 DUE 08-10-2030	450,000.00	503,367.19	472,597.65
COMM 2013-CCRE12 4.3% DUE 10-10-2046	10,000.00	10,299.31	10,291.20
COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046	10,000.00	10,136.86	10,111.76
COMM 2014-CCRE20 3.59% DUE 11-10-2047	180,000.00	185,386.17	181,344.60
COMM 2014-LC15 MTG 2.84% DUE 04-10-2047	46,879.30	46,881.13	46,826.23
COMM 2014-UBS4 MTG 2.963% DUE 08-10-2047	123,257.92	123,335.87	123,054.17
COMM 2015-CCRE23 2.852% DUE 05-10-2048	325,000.00	323,791.02	323,464.38
COMWLTH BK 3.45% DUE 03-16-2023	65,000.00	64,910.95	64,940.14
CONAGRA BRANDS INC 3.8% 10-22-2021	20,000.00	19,977.00	20,007.06
CONCHO RES INC 3.75% DUE 10-01-2027	30,000.00	29,949.05	28,240.92
CONCHO RES INC 4.375% DUE 01-15-2025	85,000.00	83,233.70	83,954.76
CONCHO RES INC 4.375% DUE 01-15-2025	30,000.00	30,000.00	29,631.09
CONCHO RESOURCES INC 4.3% 06-18-2028	40,000.00	39,864.00	39,128.04
CONSTELLATION BRANDS INC FLTGT 11-15-2021	170,000.00	170,000.00	167,963.74
CONSUMERS ENERGY 3.8% DUE 11-15-2028	30,000.00	29,925.60	30,723.81
CONTL RES INC 4.375% DUE 01-15-2028	140,000.00	132,856.80	131,706.68
CONTL RES INC 4.375% DUE 01-15-2028	10,000.00	9,614.60	9,407.62
CONTL RES INC 4.5 DUE 04-15-2023	355,000.00	344,393.90	349,382.84
CONTL RES INC 4.5 DUE 04-15-2023	633,000.00	642,710.46	622,984.04
CONTL RES INC 5 DUE 09-15-2022	209,000.00	211,582.84	207,517.15
CONTL RES INC FIXED 3.8% DUE 06-01-2024	85,000.00	83,503.15	80,466.87
CONTL RES INC FIXED 3.8% DUE 06-01-2024	20,000.00	19,562.00	18,933.38
CONTL RES INC FIXED 3.8% DUE 06-01-2024	185,000.00	178,920.00	175,133.77
COOPERATIVE 2.5% DUE 01-19-2021	510,000.00	502,477.80	501,153.03
COOPERATIVE 4.375% DUE 08-04-2025	410,000.00	401,562.20	402,685.60
CORE INDL TR 3.292% DUE 02-10-2037	284,613.31	293,132.49	281,347.09
CORNING INC 4.375% 11-15-2057	255,000.00	234,745.43	214,021.76
COVIDIEN INTL FIN 2.95% DUE 06-15-2023	75,000.00	72,565.50	73,432.13
COX COMMUNICATIONS 3.15% DUE 08-15-2024	100,000.00	99,862.00	96,200.40
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO	215,000.00	179,932.80	181,308.64
CPS AUTO 3.66% DUE 12-15-2023	200,000.00	199,974.40	200,763.20
CPS AUTO 4.26% DUE 03-15-2024	135,000.00	134,320.36	137,388.56
CR ACCEP AUTO LN 2.42000007629% DUE 11-15-2023	162,136.27	162,098.59	161,925.33
CR AGRICOLE S A 3.25% DUE 10-04-2024	300,000.00	299,850.00	280,495.20
CR SUISSE ABS 2.5% DUE 01-25-2030	79,834.30	72,848.80	74,749.09
CR SUISSE GROUP 3.45% DUE 04-16-2021	285,000.00	286,464.90	283,976.00
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	250,000.00	235,410.00	232,577.75
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	545,000.00	531,370.00	507,019.50
CRANE CO 4.2% 03-15-2048	20,000.00	19,998.80	18,317.76
CREDIT AGRICOLE S A UNDATED DEEPLY FIXED TO 144A FLTGT RATE NT 8.375 15 AUG 39	130,000.00	130,000.00	132,925.00
CROWN CASTLE INTL 2.25% DUE 09-01-2021	55,000.00	54,984.60	53,175.10
CROWN CASTLE INTL 3.15% 07-15-2023	115,000.00	114,574.50	110,547.78
CROWN CASTLE INTL 3.4% DUE 02-15-2021	10,000.00	10,263.70	9,996.51
CROWN CASTLE INTL 3.65% DUE 09-01-2027	55,000.00	51,500.90	50,987.26

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
CROWN CASTLE INTL 3.65% DUE 09-01-2027	410,000.00	386,550.35	380,086.81
CROWN CASTLE INTL 3.7% DUE 06-15-2026	15,000.00	14,954.25	14,418.80
CROWN CASTLE INTL 3.8% DUE 02-15-2028	260,000.00	248,069.85	246,035.66
CROWN CASTLE INTL 4.875% DUE 04-15-2022	175,000.00	183,792.00	180,072.03
CROWN CASTLE INTL 5.25% DUE 01-15-2023	50,000.00	53,436.50	51,921.20
CSX CORP 2.6% DUE 11-01-2026	280,000.00	250,552.40	254,743.44
CSX CORP 3.25% DUE 06-01-2027	150,000.00	147,985.27	141,129.15
CSX CORP 3.8% DUE 11-01-2046	90,000.00	87,626.70	79,270.02
CSX CORP 4.25% DUE 03-15-2029	65,000.00	64,990.25	65,994.63
CSX CORP 4.75% DUE 11-15-2048	30,000.00	29,804.70	30,325.56
CSX CORP FIXED 4.3% DUE 03-01-2048	50,000.00	49,832.00	47,605.20
CVS HEALTH CORP 3.35% DUE 03-09-2021	105,000.00	104,946.45	104,700.23
CVS HEALTH CORP 3.7% DUE 03-09-2023	725,000.00	717,489.85	717,238.88
CVS HEALTH CORP 3.7% DUE 03-09-2023	140,000.00	138,745.60	138,501.30
CVS HEALTH CORP 3.875% DUE 07-20-2025	36,000.00	35,637.84	35,082.00
CVS HEALTH CORP 4.1% DUE 03-25-2025	60,000.00	59,412.60	59,401.32
CVS HEALTH CORP 4.1% DUE 03-25-2025	250,000.00	247,552.50	247,505.50
CVS HEALTH CORP 4.3% DUE 03-25-2028	470,000.00	463,696.10	459,476.23
CVS HEALTH CORP 4.3% DUE 03-25-2028	440,000.00	433,813.60	430,147.96
CVS HEALTH CORP 5.05% DUE 03-25-2048	90,000.00	89,487.00	87,534.90
CVS HEALTH CORP 5.125% DUE 07-20-2045	60,000.00	61,682.26	58,404.54
CVS HEALTH CORP 5.125% DUE 07-20-2045	85,000.00	89,850.07	82,739.77
CVS HEALTH CORP 6.943% DUE 01-10-2030	75,360.40	75,360.40	83,722.31
CWHEQ REVOLVING HOME EQUITY LN TR SER 2006-I AST BKD NT CL 2-A 01-15-2037 BEO	221,595.66	200,405.60	208,568.27
DAIMLER FIN N AMER 3% DUE 02-22-2021	210,000.00	208,252.80	207,725.07
DDR CORP 3.625% 02-01-2025	324,000.00	322,479.35	309,371.40
DDR CORP FIXED 4.7% DUE 06-01-2027	125,000.00	124,771.25	126,163.75
DEERE JOHN CAP 2.55% DUE 01-08-2021	260,000.00	256,662.90	257,650.64
DELPHI CORP DEL 4.15% DUE 03-15-2024	21,000.00	22,558.40	21,020.90
DELTA AIR LINES 3.625% DUE 03-15-2022	60,000.00	59,590.20	58,715.40
DEUTSCHE BK A G 2.7% DUE 07-13-2020	162,000.00	158,311.26	157,567.19
DEUTSCHE BK AG 2.5% DUE 02-13-2019	120,000.00	119,689.20	119,772.00
DEUTSCHE BK AG 3.375% DUE 05-12-2021	225,000.00	219,749.15	217,135.35
DEUTSCHE BK AG 4.1% DUE 01-13-2026	125,000.00	124,283.75	114,621.75
DEUTSCHE BK AG FRANKFURT SR NT 4.25% DUE 10-14-2021	100,000.00	99,964.00	97,775.30
DEUTSCHE BK AG N Y BRH 4.25% 02-04-2021	500,000.00	499,485.00	492,758.00
DEUTSCHE TELEKOM 4.375% DUE 06-21-2028	260,000.00	258,835.20	255,999.90
DEVON ENERGY CORP 3.25% DUE 05-15-2022	60,000.00	53,653.50	58,467.00
DEVON ENERGY CORP 5.6 DUE 07-15-2041	50,000.00	50,124.00	47,410.15
DEVON ENERGY CORP 5.85% DUE 12-15-2025	80,000.00	80,042.80	84,850.72
DEVON ENERGY CORP 5.85% DUE 12-15-2025	30,000.00	33,954.90	31,819.02
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	60,000.00	61,092.00	52,854.06
DIAGEO CAP PLC 3% DUE 05-18-2020	200,000.00	199,896.00	200,177.20
DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019	50,000.00	51,244.20	49,852.25
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	360,000.00	375,729.40	359,406.00
DIAMONDBACK ENERGY 4.75% DUE 11-01-2024	190,000.00	189,525.00	183,350.00
DIAMONDBACK ENERGY 5.375% DUE 05-31-2025	10,000.00	10,025.00	9,750.00
DIAMONDBACK ENERGY 5.375% DUE 05-31-2025	1,250,000.00	1,286,720.00	1,218,750.00
DILLARD DEPT STORES INC 7.75 DEBDUE 05-15-2027 BEO	5,000.00	5,587.50	5,383.80
DILLARDS INC 7% DUE 12-01-2028	35,000.00	38,586.10	36,023.82
DILLARDS INC 7.75% DUE 07-15-2026	10,000.00	11,575.00	10,739.75
DISCOVER FINL SVCS 3.75% DUE 03-04-2025	55,000.00	55,365.99	52,595.90
DISCOVERY 3.95% DUE 03-20-2028	260,000.00	259,071.80	241,082.14
DISCOVERY 4.875% DUE 04-01-2043	55,000.00	46,041.81	48,662.74
DISCOVERY COMMUNICATIONS LLC 2.2% DUE 09-20-2019	40,000.00	39,984.40	39,581.52
DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	90,000.00	88,337.70	86,106.78
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	115,000.00	114,885.00	106,670.90
DISH DBS CORP 5.875% 11-15-2024	10,000.00	8,800.00	8,050.00
DISH NETWORK CORP NT CONV 2.375% 03-15-2024 BEO	280,000.00	284,427.44	222,926.48
DOMINION ENERGY INC FORMERLY 2.579% 07-01-2020	40,000.00	40,041.20	39,374.04
DOW CHEM CO 4.55% DUE 11-30-2025	80,000.00	79,919.20	81,385.60
DOW CHEMICAL CO 4.375% DUE 11-15-2042	20,000.00	20,974.60	17,550.92
DOWDUPONT INC 3.766% DUE 11-15-2020	285,000.00	285,000.00	287,732.30
DOWDUPONT INC 4.493% DUE 11-15-2025	470,000.00	470,000.00	483,900.72
DOWDUPONT INC 5.419% DUE 11-15-2048	250,000.00	250,000.00	259,735.75
DR AUTO 2.64% DUE 09-15-2020	241,374.09	241,367.89	241,267.89
DR AUTO 4.14% DUE 08-15-2024	250,000.00	249,970.23	252,017.50

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
DR AUTO 4.3% DUE 04-15-2026	125,000.00	124,994.81	126,613.75
DR AUTO 4.3% DUE 09-16-2024	160,000.00	159,994.06	162,159.04
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046	25,000.00	22,798.30	22,066.33
DRIVE AUTO RECEIVABLES TR SER 2018-1 CLS D 3.81% 05-15-2024	235,000.00	234,982.68	235,380.70
DT AUTO OWNER TR 3.77% DUE 10-17-2022	55,000.00	54,989.66	55,082.12
DTE ELEC CO 3.7% DUE 03-15-2045	150,000.00	145,702.38	139,178.40
DUKE ENERGY 3.7% DUE 10-15-2046	146,000.00	133,711.02	131,876.69
DUKE ENERGY 3.95% DUE 11-15-2028	60,000.00	59,778.60	61,555.14
DUKE ENERGY 4.2% DUE 08-15-2045	35,000.00	34,005.30	34,729.94
DUKE ENERGY CORP 2.65% DUE 09-01-2026	120,000.00	109,159.20	109,096.20
DUKE ENERGY CORP 3.05 DUE 08-15-2022	110,000.00	113,395.50	107,798.13
DUKE ENERGY CORP 3.55% DUE 09-15-2021	220,000.00	228,602.00	220,597.08
DUKE ENERGY CORP 3.95% DUE 08-15-2047	20,000.00	19,935.20	18,050.92
DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023	190,000.00	193,887.40	191,714.56
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	70,000.00	69,897.80	63,579.60
DUKE ENERGY FLA 2.1% DUE 12-15-2019	10,000.00	10,000.00	9,919.09
DUKE ENERGY FLA FIXED 3.8% DUE 07-15-2028	145,000.00	144,731.75	146,449.13
DUKE UNIV 4.077% DUE 10-01-2048	75,000.00	75,000.00	75,804.00
DXC TECHNOLOGY CO FIXED 2.875% DUE 03-27-2020	5,000.00	4,984.45	4,956.79
EASTMAN CHEM CO 3.8% DUE 03-15-2025	53,000.00	52,738.18	51,108.01
EATON CORP OHIO 2.75% DUE 11-02-2022	25,000.00	24,892.75	24,314.83
EATON CORP OHIO 2.75% DUE 11-02-2022	170,000.00	168,973.00	165,340.81
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	40,000.00	40,328.30	37,551.12
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	30,000.00	28,544.76	28,163.34
EBAY INC 4 DUE 07-15-2042	40,000.00	35,217.25	29,782.04
ECOPETROL S A 4.125% DUE 01-16-2025	145,000.00	134,314.00	137,750.00
ECOPETROL S A 5.875% DUE 05-28-2045	80,000.00	79,468.80	75,537.60
EDWARDS LIFESCIENCES CORP 4.3% DUE 06-15-2028	65,000.00	64,848.55	65,717.28
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	60,000.00	72,000.00	72,433.20
EL PASO PIPELN 4.7% DUE 11-01-2042	5,000.00	3,192.95	4,351.74
EMBRAER NETH FIN B 5.4% DUE 02-01-2027	70,000.00	70,157.50	72,275.70
EMBRAER S A 5.15% DUE 06-15-2022	345,000.00	344,525.00	354,490.95
EMERA US FIN LP 2.15% DUE 06-15-2019	20,000.00	19,992.60	19,836.48
ENBRIDGE INC 6.25% 03-01-2078	140,000.00	140,000.00	125,808.48
ENBRIDGE INC FIXED 5.5% DUE 07-15-2077	120,000.00	119,850.00	101,604.60
ENERGY TRANSFER 4.05% DUE 03-15-2025	168,000.00	160,139.86	157,677.07
ENERGY TRANSFER 4.05% DUE 03-15-2025	235,000.00	234,807.30	220,560.19
ENERGY TRANSFER 4.65% DUE 06-01-2021	85,000.00	85,951.15	86,478.32
ENERGY TRANSFER 4.75% DUE 01-15-2026	30,000.00	28,673.11	29,149.80
ENERGY TRANSFER 4.75% DUE 01-15-2026	485,000.00	485,206.15	471,255.10
ENERGY TRANSFER 4.9% DUE 03-15-2035	210,000.00	209,601.00	187,990.11
ENERGY TRANSFER 4.95% DUE 06-15-2028	10,000.00	10,235.80	9,784.13
ENERGY TRANSFER EQUITY L P 4.25% DUE 03-15-2023/10-18-2017	356,000.00	351,685.00	342,650.00
ENERGY TRANSFER L 5.875% DUE 01-15-2024	427,000.00	449,238.75	434,472.50
ENERGY TRANSFER L 7.5% DUE 10-15-2020	1,702,000.00	1,801,303.75	1,770,080.00
ENERGY TRANSFER PARTNERS 5.2 2-1-2022	60,000.00	61,561.20	61,617.66
ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027	130,000.00	130,265.20	121,151.16
ENLINK MIDSTREAM 2.7% DUE 04-01-2019	50,000.00	50,053.00	49,687.50
ENLINK MIDSTREAM 4.15% DUE 06-01-2025	115,000.00	108,174.85	103,676.76
ENLINK MIDSTREAM 4.4% DUE 04-01-2024	95,000.00	92,022.50	89,526.39
ENLINK MIDSTREAM 5.45% DUE 06-01-2047	565,000.00	564,892.65	456,930.19
ENTERGY CORP NEW 2.95% DUE 09-01-2026	40,000.00	39,910.00	36,903.12
ENTERGY CORP NEW 4.0% 07-15-2022	165,000.00	164,767.35	166,448.87
ENTERGY LA LLC 4.0% 03-15-2033	125,000.00	124,805.00	126,444.13
ENTERGY LA LLC 5.4% DUE 11-01-2024	35,000.00	38,071.60	38,472.74
ENTERPRISE FLEET FING 2018-2 LLC SER 18-2 CL A2 144A 02-20-2024 BEO	1,040,000.00	1,039,842.75	1,039,211.68
ENTERPRISE PRODS 4.15% DUE 10-16-2028	80,000.00	79,289.30	79,596.88
ENTERPRISE PRODS 4.45 DUE 02-15-2043	150,000.00	138,270.00	136,117.65
ENTERPRISE PRODS 6.125% DUE 10-15-2039	85,000.00	86,433.10	95,910.60
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG	125,000.00	125,000.00	103,354.63
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	220,000.00	219,066.25	183,089.28
EOG RES INC 4.15% DUE 01-15-2026	83,000.00	87,860.62	85,189.04
EOG RES INC 4.15% DUE 01-15-2026	40,000.00	42,708.00	41,054.96
EOG RES INC FIXED 3.9% DUE 04-01-2035	120,000.00	118,442.80	113,292.72
EQM MIDSTREAM 4.75% DUE 07-15-2023	220,000.00	219,474.20	219,527.00
EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028	510,000.00	505,235.25	499,494.00
EQUIFAX INC 2.3% DUE 06-01-2021	20,000.00	19,649.20	19,397.18

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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EQUIFAX INC 3.6% DUE 08-15-2021	95,000.00	94,658.00	94,859.02
EQUIFAX INC 3.6% DUE 08-15-2021	175,000.00	174,370.00	174,740.30
EXELON CORP 2.45% DUE 04-15-2021	5,000.00	4,998.80	4,890.19
EXELON CORP 2.85% DUE 06-15-2020	55,000.00	54,989.55	54,564.18
EXELON CORP 4.95% DUE 06-15-2035	36,000.00	39,633.48	36,248.36
EXELON CORP 5.625% DUE 06-15-2035	5,000.00	4,758.00	5,393.74
EXELON CORP 5.625% DUE 06-15-2035	64,000.00	74,352.00	69,039.81
EXPEDIA INC FIXED 3.8% DUE 02-15-2028	460,000.00	449,835.45	417,143.64
EXXON MOBIL CORP 3.043% DUE 03-01-2026	60,000.00	60,055.66	58,534.02
EXXON MOBIL CORP 4.114% DUE 03-01-2046	110,000.00	114,497.90	111,666.50
FEDEX CORP 4.1% DUE 02-01-2045	187,000.00	170,912.86	160,115.01
FEDEX CORP 4.4% DUE 01-15-2047	105,000.00	107,896.30	94,327.17
FEDEX CORP 4.55% DUE 04-01-2046	75,000.00	76,311.14	68,165.33
FID NATL 3% DUE 08-15-2026	130,000.00	120,388.10	119,595.71
FID NATL FINL INC 4.5% DUE 08-15-2028	790,000.00	784,090.80	780,859.70
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	25,000.00	24,490.75	23,238.90
FINISAR CORP .5% 12-15-2036	275,000.00	267,132.57	261,035.50
FIRSTENERGY CORP 3.9% 07-15-2027	50,000.00	49,833.50	48,460.45
FIRSTENERGY CORP 4.25 DUE 03-15-2023	120,000.00	117,652.93	121,919.88
FIRSTENERGY CORP 7.375% DUE 11-15-2031	290,000.00	321,036.87	366,429.21
FISERV INC 3.8% 10-01-2023	120,000.00	119,944.80	120,747.24
FISERV INC 3.85% DUE 06-01-2025	35,000.00	34,441.65	34,688.29
FISERV INC 4.2% 10-01-2028	85,000.00	83,917.95	84,829.66
FL PWR & LT CO 3.95% 03-01-2048	28,000.00	26,101.44	27,345.98
FL PWR & LT CO 5.69% DUE 03-01-2040	20,000.00	26,223.40	24,339.68
FL PWR & LT CO 5.95% DUE 02-01-2038	200,000.00	198,912.00	245,822.00
FLAGSHIP CR AUTO 4.23% DUE 05-15-2023	35,000.00	34,997.93	35,467.92
FLAGSHIP CR AUTO 4.23% DUE 09-16-2024	125,000.00	124,984.16	126,325.25
FLAGSHIP CREDIT AUTO TRUST SER 18-1 CL D BNDS 3.86% 04-15-2024	100,000.00	99,982.51	99,999.10
FLORIDA PWR CORP 5.9% DUE 03-01-2033	125,000.00	149,775.00	151,335.00
FORD CR FLOORPLAN 1.95% DUE 11-15-2021	1,105,000.00	1,104,780.22	1,093,216.28
FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REG	200,000.00	193,696.00	178,878.20
FORD MTR CO DEL 7.45% DUE 07-16-2031	180,000.00	195,765.71	185,584.32
FORD MTR CO DEL NT 4.75 01-15-2043	60,000.00	59,684.54	46,271.10
FORD MTR CR CO LLC 4.134% DUE 08-04-2025	205,000.00	212,013.05	184,660.11
FORD MTR CR CO LLC 3.096% DUE 05-04-2023	240,000.00	225,936.00	216,955.20
FORD MTR CR CO LLC 3.2% DUE 01-15-2021	200,000.00	196,910.00	193,951.00
FORD MTR CR CO LLC 3.813% 10-12-2021	420,000.00	417,122.40	407,901.48
FORD MTR CR CO LLC 4.389% DUE 01-08-2026	200,000.00	183,732.00	180,301.20
FREEPORT-MCMORAN 5.45% DUE 03-15-2043	10,000.00	7,850.00	7,612.50
FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	25,000.00	24,560.27	23,656.25
FREEPORT-MCMORAN INC 6.875% 02-15-2023	20,000.00	22,913.58	20,625.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	263,000.00	266,505.40	220,280.12
GEN DYNAMICS CORP 3% DUE 05-11-2021	260,000.00	258,193.00	260,210.34
GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG	10,000.00	9,962.00	10,025.82
GEN ELEC CAP CORP 5.3% DUE 02-11-2021	50,000.00	57,524.00	50,062.00
GEN ELEC CAP CORP 5.5% DUE 01-08-2020	10,000.00	10,395.50	10,117.80
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	191,000.00	227,960.24	199,691.26
GEN MOTORS FINL CO 4.3750 09-25-2021	110,000.00	113,485.90	110,212.85
GEN MTRS FINL CO 4% DUE 10-06-2026	200,000.00	199,722.00	179,564.40
GEN MTRS FINL CO 5.25% DUE 03-01-2026	155,000.00	156,013.95	151,667.97
GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020	247,000.00	247,523.64	243,933.74
GEN MTRS FINL CO FIXED 4.35% DUE 04-09-2025	115,000.00	114,937.90	108,957.33
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020	30,000.00	30,431.10	29,957.28
GENERAL ELEC CO 4.5% DUE 03-11-2044	20,000.00	19,817.80	16,311.58
GENERAL ELEC CO 4.5% DUE 03-11-2044	12,000.00	11,861.37	9,786.95
GENERAL MLS INC 3.2% DUE 04-16-2021	130,000.00	129,981.80	129,286.17
GENERAL MTRS CO 5.2% DUE 04-01-2045	130,000.00	128,827.52	107,738.15
GENERAL MTRS CO 5.4% 04-01-2048	105,000.00	108,892.47	89,423.04
GENERAL MTRS CO 6.25% DUE 10-02-2043	50,000.00	50,980.20	46,867.15
GENERAL MTRS CO 6.25% DUE 10-02-2043	80,000.00	84,364.00	74,987.44
GENERAL MTRS CO 6.25% DUE 10-02-2043	100,000.00	111,169.00	93,734.30
GENERAL MTRS CO 6.6% DUE 04-01-2036	300,000.00	299,760.00	292,050.90
GENERAL MTRS CO 6.75% DUE 04-01-2046	125,000.00	139,630.70	121,013.00
GENERAL MTRS FINL CO INC 2.45% 11-06-2020	240,000.00	239,820.00	233,105.28
GENERAL MTRS FINL CO INC 3.55% DUE 04-09-2021 REG	45,000.00	44,982.45	44,380.35
GENERAL MTRS FINL CO INC 3.55% DUE 04-09-2021 REG	350,000.00	349,863.50	345,180.50

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
GENERAL MTRS FINL CO INC 3.95% 04-13-2024	336,000.00	332,280.48	319,102.56
GENERAL MTRS FINL CO INC NT FLTG RATE 04-09-2021	285,000.00	285,000.00	278,513.40
GEORGIA PWR CO 2% DUE 03-30-2020	80,000.00	79,594.54	78,694.16
GEORGIA PWR CO 3.25% DUE 03-30-2027	100,000.00	97,877.25	93,553.30
GILEAD SCIENCES 2.5% DUE 09-01-2023	20,000.00	19,929.20	19,293.82
GILEAD SCIENCES 2.55% DUE 09-01-2020	10,000.00	9,897.70	9,919.12
GILEAD SCIENCES 2.55% DUE 09-01-2020	505,000.00	501,594.90	500,915.56
GILEAD SCIENCES 2.95% DUE 03-01-2027	50,000.00	47,580.00	46,549.20
GILEAD SCIENCES 3.65% DUE 03-01-2026	150,000.00	149,699.21	147,030.15
GILEAD SCIENCES 4.75% DUE 03-01-2046	20,000.00	20,523.24	19,841.84
GILEAD SCIENCES 4.75% DUE 03-01-2046	240,000.00	252,458.84	238,102.08
GILEAD SCIENCES 4.8% DUE 04-01-2044	90,000.00	96,073.20	90,266.85
GLENCORE FDG LLC 3.875% DUE 10-27-2027	305,000.00	297,981.85	272,663.90
GLENCORE FDG LLC 4% DUE 03-27-2027	180,000.00	178,036.20	163,976.04
GLP CAP L P / GLP 5.25% DUE 06-01-2025	10,000.00	10,225.00	9,929.20
GLP CAP L P / GLP 5.25% DUE 06-01-2025	180,000.00	183,902.80	178,725.60
GLP CAP L P / GLP 5.375% DUE 04-15-2026	10,000.00	10,150.00	9,890.10
GLP CAP L P / GLP FING II INC 4.875 DUE 11-01-2020	775,000.00	786,254.50	781,587.50
GM FINL CNSMR 2.81% DUE 12-16-2022	345,000.00	344,955.39	343,654.50
GOLDMAN SACHS & CO LLC FORMERLY GOLDMAN GTD SR SECD NT SER 2018-14 02-08-2019	2,000,000.00	2,000,000.00	1,998,760.00
GOLDMAN SACHS 2.3% DUE 12-13-2019	50,000.00	49,966.80	49,491.35
GOLDMAN SACHS 2.875% DUE 02-25-2021	220,000.00	216,911.20	216,238.44
GOLDMAN SACHS 3.5% DUE 11-16-2026	60,000.00	59,518.20	55,419.06
GOLDMAN SACHS 3.5% DUE 11-16-2026	110,000.00	104,169.70	101,601.61
GOLDMAN SACHS 3.691% DUE 06-05-2028	200,000.00	189,464.00	185,874.00
GOLDMAN SACHS 3.75% DUE 02-25-2026	30,000.00	29,930.70	28,369.38
GOLDMAN SACHS 3.85% DUE 01-26-2027	165,000.00	165,417.38	155,206.76
GOLDMAN SACHS 4% DUE 03-03-2024	90,000.00	89,732.70	88,809.66
GOLDMAN SACHS 4% DUE 03-03-2024	305,000.00	314,575.90	300,966.07
GOLDMAN SACHS 4.25% DUE 10-21-2025	70,000.00	70,624.10	67,033.68
GOLDMAN SACHS 4.25% DUE 10-21-2025	5,000.00	4,965.00	4,788.12
GOLDMAN SACHS 4.75% DUE 10-21-2045	60,000.00	59,450.40	57,087.96
GOLDMAN SACHS 5.15% DUE 05-22-2045	220,000.00	215,593.80	205,730.80
GOLDMAN SACHS 5.25% DUE 07-27-2021	20,000.00	20,119.00	20,761.86
GOLDMAN SACHS 5.75% DUE 01-24-2022	55,000.00	58,166.90	57,586.87
GOLDMAN SACHS 6 DUE 06-15-2020	20,000.00	21,163.20	20,703.74
GOLDMAN SACHS 6.25% DUE 02-01-2041	140,000.00	140,321.10	159,677.98
GOLDMAN SACHS 6.75% DUE 10-01-2037	50,000.00	53,027.10	56,464.20
GOLDMAN SACHS GROUP INC 2.75% DUE 09-15-2020	220,000.00	217,520.60	217,725.64
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	160,000.00	160,262.40	149,380.00
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	30,000.00	29,069.50	28,871.64
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	200,000.00	199,123.35	192,477.60
GOLDMAN SACHS GROUP INC NT FLTG 10-31-2022	50,000.00	50,000.00	48,719.00
GOLDMAN SACHS GROUP INC SR NT FLTG 05-15-2026	130,000.00	130,000.00	124,770.62
GREENBRIER COS INC SR NT CONV 2.875% DUE02-01-2024 REG	95,000.00	109,472.73	93,351.18
GS MTG SECS TR 3.666% DUE 09-10-2047	285,000.00	295,509.38	288,515.76
GS MTG SECS TR 3.931% DUE 09-10-2047	205,000.00	215,830.28	210,068.83
GS MTG-BACKED SECS FLTG RT 2.454752% DUE07-25-2044	107,345.39	105,867.38	105,060.54
HALFMOON PARENT 3.2% DUE 09-17-2020	540,000.00	539,573.40	537,780.60
HALFMOON PARENT 3.2% DUE 09-17-2020	655,000.00	654,482.55	652,307.95
HALLIBURTON CO 3.8% DUE 11-15-2025	20,000.00	19,976.02	19,379.78
HALLIBURTON CO 5% DUE 11-15-2045	110,000.00	116,536.70	108,002.07
HARBORVIEW MTG LN TR 2004-3 CL 1-A FLT RATE 05-19-2034	55,374.33	53,713.11	56,440.73
HARRIS CORP DEL 2.7% DUE 04-27-2020	35,000.00	35,000.00	34,701.94
HARRIS CORP DEL 4.4% DUE 06-15-2028	325,000.00	328,777.65	323,527.75
HARRIS CORP DEL 4.854% DUE 04-27-2035	20,000.00	20,089.20	19,842.50
HARRIS CORP DEL 5.054% DUE 04-27-2045	30,000.00	30,183.90	30,860.19
HARRIS CORP DEL 5.054% DUE 04-27-2045	60,000.00	62,386.20	61,720.38
HARTFORD FINL SVCS 4.3 DUE 04-15-2043	25,000.00	24,423.00	23,224.78
HCA INC 4.5% DUE 02-15-2027	385,000.00	385,506.25	363,825.00
HCA INC 5.25% DUE 04-15-2025	418,000.00	426,350.00	415,910.00
HCA INC 5.25% DUE 06-15-2026	80,000.00	84,175.00	79,400.00
HCA INC 5.375% DUE 09-01-2026	100,000.00	100,000.00	97,250.00
HCA INC 5.625% DUE 09-01-2028	60,000.00	59,850.00	57,900.00
HCA INC 5.875% DUE 03-15-2022	310,000.00	324,186.25	317,750.00
HCA INC 7.5% DUE 11-06-2033	85,000.00	79,218.75	89,250.00
HCA INC SR SECD NT 6.5 DUE 02-15-2020	250,000.00	267,187.50	256,250.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
HCP INC 3.4% DUE 02-01-2025	225,000.00	223,817.05	212,928.75
HCP INC 3.875% DUE 08-15-2024	160,000.00	159,408.00	157,465.44
HCP INC FIXED 4% DUE 06-01-2025	120,000.00	118,951.20	117,469.92
HILTON WORLDWIDE FIXED 4.625% DUE 04-01-2025	40,000.00	39,100.00	37,900.00
HOLMES MASTER ISSUER PLC 2018-1 144A NT CL A2 0.0% DUE 10-15-2054	200,000.00	200,000.00	199,388.40
HOME DEPOT INC 2.125% DUE 09-15-2026	10,000.00	8,899.80	9,001.55
HONDA AUTO RECEIVABLES 2018-3 OWNER ASSET BACKED NT CL A-3 2.95% DUE 08-22-2022	490,000.00	489,932.77	490,308.21
HORIZON AIRCRAFT 4.458% DUE 12-15-2038	260,000.00	259,994.44	265,024.76
HOSPITALITY PPTYS 3.95% 01-15-2028	285,000.00	279,046.35	256,854.54
HOST HOTELS & 3.75% DUE 10-15-2023	60,000.00	55,430.40	58,850.76
HOST HOTELS & 4.75 DUE 03-01-2023	160,000.00	160,260.80	163,472.16
HOST HOTELS & RESORTS L P 4.0% 06-15-2025	100,000.00	99,838.00	97,104.60
HSBC HLDGS PLC 3.262% 03-13-2023	200,000.00	200,000.00	195,731.60
HSBC HLDGS PLC 3.4% DUE 03-08-2021	260,000.00	268,899.80	259,325.30
HSBC HLDGS PLC 3.4% DUE 03-08-2021	200,000.00	199,544.00	199,481.00
HSBC HLDGS PLC 4.583% 06-19-2029	400,000.00	400,478.00	396,495.20
HSBC HLDGS PLC 4.583% 06-19-2029	200,000.00	200,000.00	198,247.60
HSBC HLDGS PLC 6.5% DUE 12-29-2999	200,000.00	200,000.00	181,750.00
HSBC HLDGS PLC FLTG RATE 05-18-2024	200,000.00	200,000.00	198,920.00
HSBC HOLDINGS PLC 4.041% 03-13-2028	230,000.00	230,786.60	220,053.19
HSBC HOLDINGS PLC CONV 6.25% 12-31-2049	200,000.00	200,000.00	187,500.00
HSBC USA INC NEW 5% DUE 09-27-2020	100,000.00	107,496.00	102,120.90
HUMANA INC 3.15 DUE 12-01-2022	120,000.00	119,953.31	117,556.80
HUMANA INC 4.625 DUE 12-01-2042	20,000.00	20,319.40	19,772.72
HUMANA INC 4.8% DUE 03-15-2047	30,000.00	29,971.50	30,023.64
HUMANA INC 4.95% DUE 10-01-2044	20,000.00	20,987.20	20,543.82
HUNTINGTON INGALLS INDS INC 3.483% DUE 12-01-2027 BEO	385,000.00	372,820.25	358,600.55
HYUNDAI CAP AMER 2.5% DUE 03-18-2019	40,000.00	39,972.40	39,933.44
HYUNDAI CAP AMER 2.55% DUE 04-03-2020	50,000.00	49,930.00	49,363.95
HYUNDAI CAP SVCS 3.75% 03-05-2023	200,000.00	199,540.00	197,382.00
I/O CITIGROUP COML MTG VAR RT 2.051014 DUE 04-10-2046	1,127,833.58	106,879.85	54,739.40
I/O CMO WELLS FARGO COML TR 2016-LC25 CTF CL X-A 12-15-2059	2,061,437.88	142,651.50	109,635.51
I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO	368,491.79	39,385.89	13,391.73
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047	992,220.86	82,330.52	42,223.96
IN DEFAULT PAC GAS & ELEC CO NO-INCOME 0% DUE 12-31-2040	160,000.00	197,293.60	148,249.12
IN DEFAULT PAC GAS & ELEC CO NO-INCOME 0% DUE 12-31-2040	60,000.00	60,123.09	55,593.42
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	30,000.00	29,790.15	27,802.77
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 REG	50,000.00	47,625.00	47,644.10
INDIANA MICH PWR CO 4.25% 08-15-2048	40,000.00	39,771.20	39,314.96
INFRASTRUCTURA 3.75% DUE 01-14-2028	200,000.00	197,086.00	173,750.00
ING BANK NV 144A 5 DUE 06-09-2021	200,000.00	210,838.00	207,129.80
INTEL CORP 1.7% DUE 05-19-2021	155,000.00	149,249.70	150,629.31
INTEL CORP 3.3 DUE 10-01-2021	305,000.00	307,805.90	308,229.95
INTEL CORP 3.7% DUE 07-29-2025	30,000.00	29,955.30	30,261.99
INTEL CORP 3.734% 12-08-2047 BEO	10,000.00	8,301.05	9,259.19
INTEL CORP 4.1% DUE 05-19-2046	40,000.00	40,402.00	38,867.96
INTERCONTINENTAL 4.25% DUE 09-21-2048	80,000.00	79,648.00	78,308.80
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	105,000.00	98,320.86	89,835.17
INTERPUBLIC GROUP COS INC 3.5% 10-01-2020	45,000.00	44,913.15	45,055.71
INTERPUBLIC GROUP COS INC 3.75% 10-01-2021	25,000.00	24,982.75	25,155.95
INTL BUSINESS 2.25% DUE 02-19-2021	510,000.00	499,269.80	499,724.52
INTL LEASE FIN 5.875% DUE 08-15-2022	120,000.00	131,550.00	125,694.72
INTL LEASE FIN 8.625% DUE 01-15-2022	50,000.00	60,437.50	55,587.75
IPALCO ENTERPRISES FIXED 3.7% DUE 09-01-2024	65,000.00	64,935.65	63,277.44
ISIS PHARMACEUTICALS INC DEL SR NT CONV 1% DUE 11-15-2021 REG	5,000.00	4,991.65	5,350.52
ISTAR INC 3.125% DUE 09-15-2022 BEO	220,000.00	219,485.00	198,228.80
ITC HLDGS CORP 2.7% 11-15-2022 BEO	55,000.00	54,953.80	53,161.74
J P MORGAN CHASE COML MTG SECS SER 2014-C20 CL A2 2.8716% 07-15-2047	89,178.04	89,157.15	88,925.76
J P MORGAN CHASE COML MTG SECS TR 2014-FL6 VAR 144A DUE 11-15-2031 BEO	69,036.42	68,346.06	69,053.20
J P MORGAN CHASE FLTG RT 4.596623% DUE 07-15-2047	60,000.00	62,793.75	59,300.04
J P MORGAN SECS LLC DISC COML PAPER 3/A3 YRS 3&4 02-01-2019	890,000.00	883,448.61	887,953.39
JABIL CIRCUIT INC 4.7% DUE 09-15-2022	520,000.00	536,232.50	514,800.00
JBS USA LLC / JBS 5.75% DUE 06-15-2025	160,000.00	154,237.50	152,800.00
JEFFERIES GROUP 4.15% DUE 01-23-2030	495,000.00	489,881.70	424,467.95
JEFFERIES GROUP 6.25% DUE 01-15-2036	115,000.00	112,581.25	115,310.04
JEFFERIES GROUP 6.45% DUE 06-08-2027	75,000.00	71,287.50	78,422.25
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	150,000.00	148,269.20	144,285.30

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
JOHNSON & JOHNSON FIXED 2.9% DUE 01-15-2028	165,000.00	160,708.65	158,143.43
JPMBB COML MTG SECS TR 2014-C24 2.9403 11-15-2047	116,408.77	116,222.33	115,942.90
JPMORGAN CHASE & 2.55% DUE 03-01-2021	20,000.00	19,646.00	19,718.00
JPMORGAN CHASE & 2.75% DUE 06-23-2020	15,000.00	14,974.20	14,914.02
JPMORGAN CHASE & 3.375% DUE 05-01-2023	65,000.00	65,472.55	63,578.58
JPMORGAN CHASE & 3.797% DUE 07-23-2024	41,000.00	41,006.15	41,074.01
JPMORGAN CHASE & 4.35% DUE 08-15-2021	10,000.00	10,224.50	10,233.26
JPMORGAN CHASE & 4.5% DUE 01-24-2022	50,000.00	55,543.00	51,519.30
JPMORGAN CHASE & 4.95% DUE 06-01-2045	110,000.00	109,643.30	111,555.07
JPMORGAN CHASE & CO 3.875 09-10-2024	60,000.00	60,975.44	59,038.56
JPMORGAN CHASE & CO 2.776% 04-25-2023	864,000.00	855,502.38	837,774.14
JPMORGAN CHASE & CO 3.509% DUE 01-23-2029	300,000.00	288,411.00	284,071.20
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	740,000.00	741,750.43	718,332.80
JPMORGAN CHASE & CO 4.25% 10-01-2027	20,000.00	21,432.80	19,688.18
JPMORGAN CHASE & CO 4.452% 12-05-2028	30,000.00	30,000.00	30,514.35
JPMORGAN CHASE & CO 4.452% 12-05-2028	140,000.00	140,565.60	142,400.30
JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG	160,000.00	159,025.60	152,541.76
JPMORGAN CHASE & FIXED 2.25% DUE 01-23-2020	129,000.00	127,751.39	127,715.16
JPMORGAN CHASE & FLTG RT 3.51275% DUE 10-24-2023	105,000.00	105,000.00	104,973.54
JPMORGAN CHASE & FLTG RT 3.514% DUE 06-18-2022	10,000.00	10,000.00	10,022.63
JPMORGAN CHASE & FLTG RT 3.559% DUE 04-23-2024	235,000.00	234,308.20	233,222.70
JPMORGAN CHASE & FLTG RT 4.023% DUE 12-05-2024	160,000.00	160,000.00	161,273.12
JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029	210,000.00	209,361.60	209,361.60
JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029	300,000.00	302,085.60	299,088.00
JUNIPER NETWORKS 4.35% DUE 06-15-2025	20,000.00	20,847.40	19,950.00
KENNAMETAL INC 4.625% DUE 06-15-2028	140,000.00	138,979.40	139,496.00
KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO	20,000.00	22,182.90	22,297.22
KERR MCGEE CORP 7.875% DUE 09-15-2031	95,000.00	111,682.36	113,767.25
KEYCORP MEDIUM TERM SR NTS 2.9% DUE 09-15-2020	100,000.00	99,982.00	99,245.20
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY 4.15% DUE 10-29-2025	45,000.00	44,970.30	45,708.84
KINDER MORGAN 3.5 DUE 03-01-2021	20,000.00	19,990.20	19,938.48
KINDER MORGAN 5.4% DUE 09-01-2044	280,000.00	272,169.41	267,651.72
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	20,000.00	19,532.53	18,302.22
KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023	490,000.00	477,441.30	475,971.79
KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023	15,000.00	11,850.00	14,570.57
KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023	30,000.00	24,885.00	29,141.13
KINDER MORGAN INC 5.3% DUE 12-01-2034	20,000.00	15,660.00	19,603.22
KINDER MORGAN INC/DELAWARE 3.05% DUE 12-01-2019	230,000.00	229,900.00	228,674.05
KLA CORP 4.65% DUE 11-01-2024	7,000.00	7,173.06	7,173.75
KRAFT FOODS GROUP 5.375% DUE 02-10-2020	70,000.00	75,869.50	71,599.57
KRAFT FOODS GROUP 5.375% DUE 02-10-2020	49,000.00	48,810.33	50,119.70
KRAFT HEINZ FOODS 3.5% DUE 07-15-2022	30,000.00	31,106.10	29,564.79
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	160,000.00	150,496.17	131,812.16
L3 TECHNOLOGIES 3.85% DUE 06-15-2023	475,000.00	474,069.00	475,738.15
L3 TECHNOLOGIES 3.85% DUE 12-15-2026	285,000.00	281,326.10	275,896.25
L3 TECHNOLOGIES 3.95% DUE 05-28-2024	30,000.00	29,665.80	29,943.18
LADDER CAP FIN 5.875% DUE 08-01-2021	180,000.00	180,000.00	179,550.00
LAM RESEARCH CORP 2.75% DUE 03-15-2020	85,000.00	84,966.00	84,201.34
LAM RESH CORP 2.8% DUE 06-15-2021	53,000.00	53,286.06	52,409.69
LEAR CORP 3.8% DUE 09-15-2027	50,000.00	49,647.00	45,673.05
LEAR CORP 5.25% 01-15-2025	27,000.00	27,958.50	27,735.78
LENNAR CORP 5.25% 06-01-2026	10,000.00	9,875.00	9,425.00
LENNAR CORP 5.875% 11-15-2024 BEO	144,000.00	144,562.50	144,000.00
LENNAR CORP FIXED 4.75% DUE 11-29-2027	40,000.00	37,850.00	36,100.00
LENNAR CORP FIXED 5% DUE 06-15-2027	10,000.00	9,600.00	9,125.00
LIBERTY PPTY LTD 3.75% DUE 04-01-2025	500,000.00	498,220.00	487,134.00
LLOYDS BK PLC 6.5 DUE 09-14-2020	440,000.00	471,801.00	456,329.28
LLOYDS BKG GROUP 0% DUE 03-22-2028	200,000.00	200,338.00	189,737.60
LLOYDS BKG GROUP 4.45% DUE 05-08-2025	200,000.00	199,880.00	198,592.80
LLOYDS BKG GROUP 4.45% DUE 05-08-2025	305,000.00	304,817.00	302,854.02
LLOYDS BKG GROUP 4.5% DUE 11-04-2024	675,000.00	690,774.25	651,796.88
LLOYDS BKG GROUP 4.582% DUE 12-10-2025	250,000.00	261,313.63	236,675.75
LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023	200,000.00	200,000.00	189,386.60
LOCKHEED MARTIN 3.1% DUE 01-15-2023	20,000.00	20,175.20	19,823.08
LOCKHEED MARTIN 3.55% DUE 01-15-2026	100,000.00	100,319.27	99,229.10
LOCKHEED MARTIN 3.55% DUE 01-15-2026	90,000.00	90,511.00	89,306.19
LOCKHEED MARTIN 3.8% DUE 03-01-2045	275,000.00	253,348.45	250,567.35

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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LOCKHEED MARTIN 4.07% DUE 12-15-2042	160,000.00	156,909.80	152,669.76
LOCKHEED MARTIN 4.5% DUE 05-15-2036	99,000.00	106,556.98	102,150.97
LOCKHEED MARTIN 4.7% DUE 05-15-2046	150,000.00	164,515.63	156,304.65
LOCKHEED MARTIN CORP 2.9% 03-01-2025	248,000.00	236,667.58	238,029.41
LONG BEACH MTG LN FLTGT RT 2.886% DUE 08-25-2033	151,198.28	133,432.48	151,486.31
LORILLARD TOB CO 6.875% DUE 05-01-2020	135,000.00	144,882.00	140,477.22
LOWES COS INC 2.5% DUE 04-15-2026	55,000.00	54,749.20	48,887.63
LOWES COS INC 3.7% DUE 04-15-2046	90,000.00	74,309.40	73,398.42
MA INST TECH 4.678% DUE 07-01-2114	180,000.00	180,000.00	197,540.82
MACQUARIE INFRASTRUCTURE CORP SR NT CONV2% DUE 10-01-2023 REG	425,000.00	419,571.26	367,751.65
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	40,000.00	39,736.40	35,567.64
MAPLE ESCR 3.551% DUE 05-25-2021	90,000.00	90,000.00	89,863.65
MARATHON OIL CORP 2.7% DUE 06-01-2020	240,000.00	235,869.60	236,453.76
MARATHON PETE CORP 4.75% DUE 09-15-2044	50,000.00	49,507.28	44,092.80
MARSH & MCLENNAN 3.5% DUE 03-10-2025	7,000.00	7,271.18	6,876.52
MARSH & MCLENNAN COS INC 4.2% 03-01-2048	80,000.00	77,770.40	72,659.84
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	140,000.00	143,669.60	130,557.42
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024	220,000.00	215,439.55	216,707.48
MASTERCARD INC 3.375 DUE 04-01-2024 BEO	150,000.00	148,452.60	150,936.15
MCDONALDS CORP 2.75% DUE 12-09-2020	5,000.00	4,990.75	4,965.31
MCDONALDS CORP 3.5% DUE 07-15-2020	70,000.00	72,900.10	70,965.86
MCDONALDS CORP 3.7% DUE 01-30-2026	75,000.00	73,221.75	73,521.83
MCDONALDS CORP 3.7% DUE 01-30-2026	70,000.00	69,773.20	68,620.37
MCDONALDS CORP 4.7% DUE 12-09-2035	20,000.00	19,935.80	20,088.20
MCDONALDS CORP 4.875% DUE 12-09-2045	270,000.00	287,978.03	271,794.15
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	5,000.00	4,976.05	4,756.42
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	50,000.00	49,984.00	48,636.70
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027	80,000.00	80,172.70	77,696.80
MET LIFE GLOBAL 1.55% DUE 09-13-2019	1,015,000.00	1,013,548.55	1,004,856.09
METHANEX CORP FIXED 4.25% DUE 12-01-2024	55,000.00	54,597.55	53,381.68
METLIFE INC 6.4% DUE 12-15-2066	130,000.00	126,694.53	132,061.80
MGM GROWTH /MGM FINANCE 5.625% 05-01-2024	10,000.00	10,306.25	9,900.00
MICRON TECHNOLOGY INC 5.5% DUE 02-01-2025	560,000.00	570,815.50	548,100.00
MICROSOFT CORP 1.1% DUE 08-08-2019	1,030,000.00	1,026,580.90	1,019,746.35
MICROSOFT CORP 2% DUE 08-08-2023	105,000.00	98,927.85	100,953.62
MICROSOFT CORP 2.4% DUE 08-08-2026	280,000.00	277,559.30	261,057.16
MICROSOFT CORP 2.875% DUE 02-06-2024	110,000.00	109,199.20	108,963.03
MICROSOFT CORP 3.3% DUE 02-06-2027	170,000.00	168,022.20	168,385.34
MICROSOFT CORP 3.3% DUE 02-06-2027	190,000.00	189,325.50	188,195.38
MICROSOFT CORP 3.7% DUE 08-08-2046	180,000.00	176,066.44	172,436.94
MICROSOFT CORP 3.95% DUE 08-08-2056	20,000.00	19,057.60	19,513.50
MICROSOFT CORP 3.95% DUE 08-08-2056	100,000.00	97,505.00	97,567.50
MICROSOFT CORP 4% DUE 02-12-2055	110,000.00	107,313.80	108,024.18
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025	30,000.00	29,211.30	29,096.94
MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022	40,000.00	40,156.00	39,439.92
MITSUBISHI UFJ FINL GROUP INC 3.535% 07-26-2021	105,000.00	105,000.00	105,394.59
MIZUHO BK LTD NEW YORK BRH 4/A2 DISC COMMERCIAL PAPER NOTE DUE 01-29-2019	1,150,000.00	1,141,823.66	1,147,669.20
MIZUHO FINL GROUP 2.953% DUE 02-28-2022	210,000.00	210,000.00	205,877.28
MOLSON COORS 3.5 DUE 05-01-2022	10,000.00	10,021.60	9,940.15
MOLSON COORS BREWING CO 1.9% 03-15-2019	165,000.00	164,902.65	164,530.41
MOLSON COORS FIXED 2.25% DUE 03-15-2020	100,000.00	99,916.00	98,637.40
MONTPELIER RE 4.7% DUE 10-15-2022	615,000.00	612,195.30	627,947.60
MOODYS CORP 4.25% 02-01-2029	70,000.00	69,474.30	71,294.30
MORGAN STANLEY 2.5% DUE 01-24-2019	150,000.00	151,384.50	149,938.80
MORGAN STANLEY 2.625% DUE 11-17-2021	140,000.00	140,147.00	136,643.78
MORGAN STANLEY 2.65% DUE 01-27-2020	90,000.00	89,920.80	89,324.46
MORGAN STANLEY 2.8% DUE 06-16-2020	710,000.00	709,954.09	705,387.84
MORGAN STANLEY 3.125% DUE 07-27-2026	405,000.00	376,455.60	374,476.77
MORGAN STANLEY 3.625% DUE 01-20-2027	350,000.00	336,196.00	332,639.30
MORGAN STANLEY 3.75% DUE 02-25-2023	180,000.00	180,799.20	179,682.66
MORGAN STANLEY 3.772% DUE 01-24-2029	130,000.00	124,961.20	124,380.75
MORGAN STANLEY 3.772% DUE 01-24-2029	255,000.00	245,673.97	243,977.63
MORGAN STANLEY 3.875% DUE 01-27-2026	275,000.00	266,868.25	268,227.03
MORGAN STANLEY 4.35 DUE 09-08-2026	350,000.00	377,830.37	340,131.40
MORGAN STANLEY 4.375% DUE 01-22-2047	80,000.00	79,457.60	75,715.20
MORGAN STANLEY 5% DUE 11-24-2025	695,000.00	713,597.75	708,668.57
MORGAN STANLEY BK FLTGT RT 4.10449% DUE 07-15-2046	443,635.72	448,058.46	456,576.57

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028	270,000.00	255,160.80	255,286.08
MOTOROLA SOLUTIONS 3.5% DUE 09-01-2021	50,000.00	51,316.50	49,602.00
MOTOROLA SOLUTIONS 4% DUE 09-01-2024	33,000.00	32,434.38	32,113.65
MPLX LP 4% 03-15-2028	80,000.00	79,640.80	74,980.08
MPLX LP 4.5% 04-15-2038	50,000.00	49,405.50	43,667.35
MPLX LP 4.5% DUE 07-15-2023	100,000.00	103,534.00	101,001.10
MPLX LP 4.7% 04-15-2048	90,000.00	89,413.20	78,165.45
MPLX LP 4.8% 02-15-2029	30,000.00	30,213.00	29,926.11
MPLX LP 4.875% DUE 06-01-2025	226,000.00	231,502.38	228,070.84
MPLX LP 4.875% DUE 12-01-2024	290,000.00	294,675.42	295,199.99
MPLX LP 5.5% DUE 02-15-2049	40,000.00	39,445.50	38,908.52
MPLX LP 5.5% DUE 02-15-2049	25,000.00	24,507.75	24,317.83
MPLX LP BNDS 3.375% DUE 03-15-2023	20,000.00	19,986.20	19,412.74
MPLX LP FIXED 5.2% DUE 03-01-2047	50,000.00	48,471.75	46,024.85
MYLAN N V FIXED 2.5% DUE 06-07-2019	44,000.00	43,950.72	43,793.07
MYRIAD INTL HLDGS 4.85% DUE 07-06-2027	200,000.00	200,000.00	191,551.20
N.W AIRLS PASS THRU TRS 1999-2 MTG PASSTHRU CTF CL A 7.575 03-01-19 BEO	1,700.80	1,753.95	1,684.93
N.W. PIPELN LLC FIXED 4% DUE 04-01-2027	225,000.00	221,755.50	218,692.80
NABORS INDS INC .75% DUE 01-15-2024 BEO	300,000.00	290,342.36	184,413.00
NATIXIS COML MTG 3.85809993744% DUE 04-09-2037	80,000.00	82,399.68	79,900.16
NATL AUSTRALIA BK FIXED 2.125% DUE 05-22-2020	250,000.00	249,552.50	246,414.25
NEWELL BRANDS INC 3.85% DUE 04-01-2023	60,000.00	61,549.50	59,120.70
NEWELL BRANDS INC 4.2% DUE 04-01-2026	30,000.00	31,405.50	29,319.57
NEWFIELD EXPL CO 5.625% DUE 07-01-2024	380,000.00	401,850.00	384,750.00
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	60,000.00	63,452.40	56,734.86
NISOURCE FIN CORP 3.49% 05-15-2027	160,000.00	159,974.40	152,679.04
NOBLE ENERGY INC 3.85% DUE 01-15-2028	50,000.00	49,844.00	45,206.20
NOBLE ENERGY INC 4.15% DUE 12-15-2021	40,000.00	40,085.20	40,187.84
NOBLE ENERGY INC 4.95% DUE 08-15-2047	20,000.00	19,928.60	17,304.00
NOBLE ENERGY INC 5.25% DUE 11-15-2043	30,000.00	29,700.00	26,628.93
NOKIA CORP FIXED 4.375% DUE 06-12-2027	55,000.00	54,775.05	51,150.00
NOMURA HLDGS INC 2.75% DUE 03-19-2019	40,000.00	40,463.08	39,965.72
NORDEA BK AB 3.75% DUE 08-30-2023	200,000.00	199,730.00	197,273.20
NORDEA BK AB 4.875% DUE 01-27-2020	360,000.00	373,331.10	366,240.96
NORFOLK SOUTHN 2.9% DUE 06-15-2026	111,000.00	105,104.97	105,108.23
NORFOLK SOUTHN 3.65% DUE 08-01-2025	40,000.00	39,914.40	40,208.72
NORFOLK SOUTHN CORP 4.15% 02-28-2048	80,000.00	78,525.60	74,646.72
NORTHERN STS PWR CO MINN 3.6% 09-15-2047	100,000.00	99,003.00	91,539.40
NORTHN STS PWR CO 3.6% DUE 05-15-2046	20,000.00	20,233.60	18,467.44
NORTHN STS PWR CO 4% DUE 08-15-2045	40,000.00	39,242.00	38,980.52
NORTHN STS PWR CO 4.2% 09-01-2048	45,000.00	44,833.05	44,259.75
NORTHROP GRUMMAN 2.08% DUE 10-15-2020	90,000.00	89,986.50	88,262.91
NORTHROP GRUMMAN 2.93% DUE 01-15-2025	230,000.00	219,712.00	218,243.55
NORTHROP GRUMMAN 2.93% DUE 01-15-2025	771,000.00	744,396.56	731,590.34
NORTHROP GRUMMAN 3.25% DUE 01-15-2028	267,000.00	256,197.31	249,111.27
NORTHROP GRUMMAN 3.25% DUE 08-01-2023	230,000.00	236,357.20	226,348.98
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	280,000.00	270,020.00	254,662.80
NOVASTAR HOME EQTY LN SER 2004-1 FLTG 06-25-2034 REG	226,048.19	223,646.41	223,624.73
NUANCE 1% DUE 12-15-2035	135,000.00	127,565.62	116,929.44
NUCOR CORP 3.95% DUE 05-01-2028	15,000.00	14,977.80	14,835.32
NVENT FINANCE S A R L 3.95% 04-15-2023	380,000.00	378,406.95	377,281.86
NVIDIA CORP 3.2% DUE 09-16-2026	255,000.00	239,135.90	241,853.99
NXP B V / NXP FDG 4.875% DUE 03-01-2024	40,000.00	39,988.40	40,175.60
OCCIDENTAL PETE 3.4% DUE 04-15-2026	60,000.00	59,863.20	58,703.52
OCCIDENTAL PETE 4.2% DUE 03-15-2048	20,000.00	19,434.10	19,114.86
OCCIDENTAL PETE 4.4% DUE 04-15-2046	20,000.00	19,815.00	19,458.98
OHIO PWR CO 4.15% DUE 04-01-2048	30,000.00	29,780.40	29,603.70
OHIO PWR CO 6.6% DUE 02-15-2033	35,000.00	43,994.75	43,695.40
OLD REP INTL CORP 3.875% DUE 08-26-2026	215,000.00	214,610.85	205,298.99
OLD REP INTL CORP FIXED 4.875% DUE 10-01-2024	85,000.00	86,547.44	88,353.00
ONCOR ELEC FIXED 3.8% DUE 09-30-2047	25,000.00	24,964.25	23,641.63
ONEMAIN FINANCIAL ISSUANCE TRUST 3.1% 07-18-2025 BEO	91,411.50	91,384.08	91,364.79
ONEOK PARTNERS L P 8.625% DUE 03-01-2019	450,000.00	470,299.50	453,186.90
ORACLE CORP 1.9% DUE 09-15-2021	500,000.00	482,582.10	485,103.50
ORACLE CORP 2.65% DUE 07-15-2026	25,000.00	23,079.75	23,169.05
ORACLE CORP 4% DUE 07-15-2046	210,000.00	210,587.45	195,947.85
ORIX CORP 2.9% DUE 07-18-2022	335,000.00	336,200.60	327,327.83

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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OWENS CORNING NEW 4.4% DUE 01-30-2048	30,000.00	29,562.00	22,676.85
OWENS CORNING NEW 7% DUE 12-01-2036	247,000.00	229,201.47	273,172.61
PATTERSON-UTI FIXED 3.95% DUE 02-01-2028	120,000.00	119,721.81	110,039.40
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	105,000.00	101,164.35	100,324.88
PEPSICO INC 2.85% DUE 02-24-2026	75,000.00	70,509.75	71,701.73
PEPSICO INC 4% DUE 05-02-2047	75,000.00	75,012.75	73,319.25
PETROBRAS GLOBAL 4.375% DUE 05-20-2023	80,000.00	79,062.40	76,309.60
PETROBRAS GLOBAL 5.625% DUE 05-20-2043	365,000.00	280,530.82	305,873.65
PETROBRAS GLOBAL 5.75% DUE 02-01-2029	280,000.00	259,131.24	259,000.00
PETROBRAS GLOBAL 5.75% DUE 02-01-2029	30,000.00	29,380.20	27,750.00
PETROBRAS GLOBAL 6.25% DUE 03-17-2024	182,000.00	185,219.70	184,639.00
PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025	295,000.00	284,360.04	281,725.00
PETRO-CDA 9.25% DUE 10-15-2021	25,000.00	28,585.25	28,621.50
PETROLEOS MEXICANO 7.19% 12/09/2024 DUALCURR	32,982.00	159,458.03	131,048.76
PHILIP MORRIS INTL INC 1.875% DUE 11-01-2019	30,000.00	29,940.90	29,639.07
PIONEER NAT RES CO 3.95% DUE 07-15-2022	59,000.00	62,191.54	59,175.17
PIONEER NAT RES CO 4.45% DUE 01-15-2026	469,000.00	489,065.95	473,525.38
PITNEY BOWES INC 3.625% DUE 09-15-2020	266,000.00	262,643.08	260,015.00
PLAINS ALL AMERN 3.65 DUE 06-01-2022	25,000.00	24,596.50	24,543.25
PRESIDENT & 3.3% DUE 07-15-2056	70,000.00	69,480.60	61,923.19
PRESIDENT & FELLOWS HARVARD COLLEGE 3.15% BDS 07-15-2046 USD1000	33,000.00	32,943.90	29,437.98
PRIN FINL GROUP 3.1% DUE 11-15-2026	30,000.00	29,956.20	28,014.60
PRIN FINL GROUP 3.125% DUE 05-15-2023	40,000.00	40,333.60	39,484.24
PRIN FINL GROUP 4.625% DUE 09-15-2042	10,000.00	10,896.30	9,664.78
PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019	175,000.00	206,673.25	176,321.95
PUB SVC ELEC & GAS FIXED 3.65% DUE 09-01-2028	80,000.00	79,987.20	80,998.16
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027	90,000.00	85,737.50	83,826.00
PVPTL EXETER AUTOMOBILE RECEIVABLES TR SER 2018-1 CL D 3.53% DUE 11-15-2023 BEO	50,000.00	49,983.34	49,857.65
PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028	45,000.00	44,988.75	44,679.47
PVPTL NGPL PIPECO LLC FIXED 4.375% DUE 08-15-2022	465,000.00	465,580.00	452,212.50
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO	426,000.00	423,647.50	418,012.50
PVPTL SUMITOMO MITSUI TR BK LTD 1.95% DUE 09-19-2019	240,000.00	239,836.80	237,867.60
PVTPL ABBOTT LABS 3.875% 09-15-2025	15,000.00	14,905.94	15,188.79
PVTPL ABN AMRO BK N V 2.65% DUE 01-19-2021	515,000.00	510,999.00	507,587.09
PVTPL ABN AMRO BK N V MEDIUM TERM 3.4% 08-27-2021	250,000.00	249,817.50	249,496.00
PVTPL ACC TR 2018-1 ASSET BACKED NT CL A144A 3.7% DUE 12-21-2020 BEO	54,860.37	54,859.51	54,885.22
PVTPL AEP TEX INC SR NT SER E 144A 3.95%DUE 06-01-2028/05-17-2018 BEO	30,000.00	29,901.00	30,044.73
PVTPL AIM AVIATION FIN LTD/AIM AVIATION FIN SER 2015 FXD RATE CL A-1 02-15-2040	261,455.47	261,455.47	263,173.49
PVTPL AIR CDA 2015-1 PASS THRU TRS MTG 3.875% DUE 03-15-2023 BEO	521,185.63	509,214.00	504,611.93
PVTPL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024	10,000.00	9,937.50	9,600.00
PVTPL ALLISON TRANSMISSION INC SR 4.75% 10-01-2027	20,000.00	18,800.00	17,800.00
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024	200,000.00	199,890.00	189,050.00
PVTPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2028 BEO	855,000.00	851,324.30	794,890.94
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.7% 02-01-2036	540,000.00	542,774.68	500,794.92
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	175,000.00	185,586.61	162,292.38
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	160,000.00	160,753.11	148,381.60
PVTPL APPLEBEES FDG LLC / IHOP FDG LLC SR 14-1 CL A2 4.277% 09-05-2044	118,500.00	115,019.05	118,223.90
PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO	75,000.00	73,983.75	74,847.38
PVTPL BANQUE FEDERATIVE DU CR MUTUEL MEDIUM TE 2.75% DUE 10-15-2020 BEO	695,000.00	688,195.60	688,022.90
PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO	415,000.00	410,576.10	407,764.89
PVTPL BAYER US FIN II LLC 3.375% 07-15-2024	70,000.00	70,402.80	66,589.11
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO	40,000.00	37,158.64	34,235.32
PVTPL BAYER US FIN LLC 144A 3.0% 10-08-2021	930,000.00	935,822.10	909,324.24
PVTPL BAYVIEW FINL AST TR 2007-SSR1 CL M-2 FLT RT 144A VAR RT 3-25-2037 BEO	79,279.57	39,536.70	76,388.01
PVTPL BAYVIEW OPPORTUNITY MASTER FD IVA SE 18-RN1 CL A1 144A SETP UP 01-29-2033	13,445.90	13,445.90	13,449.62
PVTPL BAYVIEW OPPORTUNITY MASTER FD IVA TR 201 NT CL A1 144A VAR RT 11-28-2032	30,724.48	30,724.48	30,652.65
PVTPL BAYVIEW OPPORTUNITY MASTER FD SER 18-RN5 CL A1 STEPUP 04-28-2033	39,143.80	39,143.80	39,090.29
PVTPL BAYVIEW OPPORTUNITY MASTER FD SR 18-RN2 CL A1 STEP UP 02-28-2023 BEO	39,111.83	39,111.83	38,809.50
PVTPL BAYVIEW OPPORTUNITY MASTER FD TST SER 18-RN9 CL A1 STEP UP 10-29-2033 BEO	94,968.60	94,968.60	95,030.61
PVTPL BAYVIEW OPPORTUNITY MASTER SER 18-RN3 CL A1 STEP UP 03-28-2033	47,807.83	47,782.38	47,347.49
PVTPL BBAYVIEW OPPORTUNITY MASTER FD IIIA TR 18-RN8 CL A1 STEP UP 09-28-2033	86,174.03	86,174.03	86,262.79
PVTPL BERRY GLOBAL INC SR SECD NT 144A 4.5% DUE 02-15-2026 BEO	30,000.00	28,275.00	27,450.00
PVTPL BLACKBIRD CAP AIRCRAFT LEASE SECURITIZAT NT SER 2016 12-16-2041	220,052.16	220,051.29	224,106.40
PVTPL BMW US CAP LLC NT 144A 2.8% DUE 04-11-2026/04-11-2016 BEO	80,000.00	73,451.20	73,335.04
PVTPL BNP PARIBAS 3.375% 01-09-2025	280,000.00	279,498.80	263,501.56
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	200,000.00	198,928.00	195,208.20
PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028	10,000.00	9,462.50	9,200.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
PVTPL CENTENE ESCROW I CORP SR NT 5.375% 06-01-2026	30,000.00	31,087.50	29,175.00
PVTPL CF INDS INC 4.5% DUE 12-01-2026	165,000.00	165,154.00	161,256.98
PVTPL CHENIERE ENERGY PARTNERS L P 5.625% 10-01-2026	395,000.00	395,000.00	369,325.00
PVTPL CITIGROUP MORTGAGE LOAN TRUST INC SER 18-C CLS A1 4.125% 03-25-2059	233,922.39	233,446.21	235,995.64
PVTPL CMO BX TR 2017-SLCT CL A FRN 07-15-2034	165,831.80	166,350.02	164,344.29
PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034	110,000.00	110,000.00	108,659.54
PVTPL CMO CITIGROUP MTG LN TR 2018-A SR 18-A CL A1 VAR RATE 01-25-2068	98,855.14	98,163.15	98,168.69
PVTPL CMO CITYLINE MTG TR SER 2016-CLNE CL A VAR 11-10-2031	400,000.00	385,171.88	391,881.20
PVTPL CMO COMM 2014-277P MTG TR COML MTGPASSTHRU CTF CL A 3.731 08-10-2049	255,000.00	257,111.72	258,513.65
PVTPL CMO COMM 2016-SAVA MTG TR MTG CTF CL C FLTGT RT 10-15-2034	300,000.00	300,000.00	299,828.70
PVTPL CMO COREVEST AMERN FIN 2018-1 CL A 3.804% 06-15-2051	128,763.46	128,763.17	129,317.66
PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2015-GLPB CL A 3.6393% 11-15-2034	620,000.00	638,599.38	631,666.54
PVTPL CMO CSMC 2018-RPL2 TR MTG PASS THRU NT CL A-1 144A VAR 08-25-2062	239,864.59	239,858.01	238,865.79
PVTPL CMO CSMC 2018-RPL7 TR SER 18-RPL7 CLS A1 10-25-2048	98,324.43	97,560.35	98,331.51
PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASS THRU CTF CL E 144A VAR 11-10-2046	250,000.00	237,612.47	257,042.25
PVTPL CMO GOSFORTH FUNDING 2012-1 PLC STEP UP DUE 08-25-2060 BEO	194,411.21	194,411.21	194,449.31
PVTPL CMO GREAT WOLF TR 2017-WOLF COML MTG PASSTHRU CTF CL A VAR RT 09-15-2034	710,000.00	709,667.19	697,623.99
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023	260,000.00	260,000.00	260,219.44
PVTPL CMO HUDSON YDS 2.835% DUE 08-10-2038 BEO	300,000.00	293,343.75	284,402.70
PVTPL CMO HUDSONS BAY SIMON TR 2015HBS COML MTG CL A-10 144A 4.1545% 08-05-2034	220,000.00	223,669.53	218,111.96
PVTPL CMO J P M CHASE COML MTG PASS THRU CTF 3.9054 DUE 05-05-2022 BEO	106,590.24	115,916.88	107,507.66
PVTPL CMO J P MORGAN CHASE COML MTG SECSCORP 2003-C1 144A F DUE 01-12-2037 BEO	541,226.23	567,272.75	553,862.78
PVTPL CMO J P MORGAN MTG TR 2017-1 VAR RT DUE 01-25-2047	540,430.37	549,803.46	534,902.85
PVTPL CMO J P MORGAN MTG TR SER 17-2 CL A6 VAR 05-25-2047	420,700.50	425,104.71	409,260.81
PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO	200,000.00	196,000.00	196,976.80
PVTPL CMO MORGAN STANLEY BAML TRUST SER 2012-C6 CL E FLTGT RT 11-15-2045	100,000.00	99,191.41	96,425.40
PVTPL CMO MORGAN STANLEY CAP I TR 2011-C2 CL E VAR RT DUE 06-15-2044 BEO	100,000.00	94,234.38	95,920.30
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO	100,000.00	101,796.86	96,761.40
PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 16-3A CL A1B 144A VAR 09-01-2056	184,938.91	190,224.58	182,408.21
PVTPL CMO SEQUOIA MTG TR 2017-CH2 MTG PASSTHRU CTF CL A-1 144A VAR 12-25-2047	69,563.86	69,365.50	70,305.97
PVTPL CMO SEQUOIA MTG TR 2018-CH3 SER 18-CH3 CLS A2 VAR RT 08-25-2048	212,027.34	213,161.50	212,710.70
PVTPL CMO SFAVE COML MTG CTF CL A-2B VAR RT DUE 01-05-2043	185,000.00	192,379.47	173,861.52
PVTPL CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTF CL D FLT DUE 05-10-2063	235,000.00	239,875.59	219,756.26
PVTPL CMO WFRBS COML MTG TR 2011-C3 COMLMGTG CTF 144A VAR RT DUE 3-15-44	159,522.09	160,419.39	160,018.84
PVTPL COINSTAR FDG LLC SR SECD NT CL A-25.216% DUE 04-25-2047 REG	418,625.00	425,449.19	423,247.04
PVTPL COLONY STARWOOD HOMES 2016-2 TR VAR RT DUE 12-17-2033 BEO	77,826.30	78,166.79	77,850.35
PVTPL COLONY STARWOOD HOMES 2016-2 TR SER 2016-2A CL E FRN BNDS 12-17-2023	85,238.33	86,756.64	85,699.90
PVTPL COLONY STARWOOD HOMES SER 2016-2A CL A 144A FLTGT 12-17-2023	81,679.98	81,935.23	81,849.38
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	80,000.00	79,704.80	74,716.64
PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO	20,000.00	19,889.60	20,289.44
PVTPL CORPORACION FINANCIERA DE DESARROLLO S ANT 4.75% DUE 07-15-2025	200,000.00	198,056.00	198,500.00
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.25% DUE 12-15-2022 BEO	50,000.00	49,022.00	48,845.60
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO	55,000.00	46,836.75	48,425.74
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	320,000.00	296,204.30	291,750.40
PVTPL CPS AUTO RECEIVABLES TR 2016-D ASSET BACKED NT CL D 01-17-2023	230,000.00	234,959.38	233,782.58
PVTPL CREDIT ACCEP AUTO LN TR SER 2018-1A CL C 3.77% 06-15-2027	250,000.00	249,937.03	249,912.75
PVTPL CREDIT ACCEP AUTO SER 18-3A CL A 3.55% 08-15-2027	720,000.00	719,867.95	722,700.00
PVTPL CREDIT ACCEP AUTO SER 18-3A CL C 4.04% 12-15-2027	250,000.00	249,914.55	252,737.25
PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO	248,000.00	244,581.35	240,091.28
PVTPL CREDIT AGRICOLE S A TIER 2 4.0% DUE 01-10-2033	250,000.00	248,452.50	228,936.25
PVTPL CSMC TR 2017-TIME COML MTG PASSTHRU CTF CL A 144A 3.6463%11-13-2039	100,000.00	102,999.30	99,500.90
PVTPL CVS CAREMARK CORP PASSTHRU CTF 5.926% DUE 01-10-2034 BEO	660,742.35	660,742.35	711,626.78
PVTPL CVS LEASE BACKED PASS THRU SER 2014 TR PASSTHRU CTF 4.163 08-11-2036	30,380.39	30,531.37	28,741.67
PVTPL DAIMLER FIN NORTH AMER LLC 3.75% DUE 11-05-2021	230,000.00	229,786.10	230,784.07
PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO	230,000.00	230,000.00	209,850.39
PVTPL DB MASTER FIN LLC 2017-1 SR SECD NT CL A-2-II 144A 4.03 DUE 11-20-2047	79,200.00	79,200.00	76,497.70
PVTPL DELL EQUIP FIN TR 2017-1 AST BACKED NT CL D 144A 3.44 DUE 04-24-23 BEO	260,000.00	259,964.33	259,198.94
PVTPL DEUTSCHE TELEKOM INTL FIN B V NT 144A 1.95% DUE 09-19-2021/09-19-2016 BEO	240,000.00	232,797.60	230,273.04
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	110,000.00	145,340.80	119,106.90
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02	490,000.00	490,856.10	492,215.78
PVTPL DISCOVERY COMMUNICATIONS LLC 3.95%DUE 06-15-2025 BEO	95,000.00	93,285.25	91,254.25
PVTPL DNA ALPHA LTD 2013-1 5.25 05-30-2023	134,909.46	134,909.46	133,913.83
PVTPL DOMINOS PIZZA MASTER ISSUER LL DOMINOS S 2018-1 SR SECD NT CL A-2-II	49,750.00	48,980.43	50,280.34
PVTPL DOMINOS PIZZA MASTER ISSUER LLC SR 18-1A CL A21 4.116% 07-25-2048	129,350.00	129,350.00	127,612.83
PVTPL DOMINOS PIZZA MASTER ISSUER SER 2017-1 CL A23 4.118% 07-25-2047	162,937.50	158,981.88	159,641.27
PVTPL DRIVEN BRANDS FDG LLC SR SECD NT SER 2018-1A CL A-2 4.739% 04-20-2048	59,700.00	59,700.00	60,773.41
PVTPL DT AUTO OWNER TR SER 18-2 CL D 4.15% 03-15-2024	110,000.00	109,987.65	110,671.44

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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PVTPL DT AUTO OWNER TR SER 2017-4A CL D 144A 3.47% 07-17-2023	100,000.00	99,987.80	99,698.30
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	175,000.00	188,294.75	191,325.93
PVTPL FINANCIAL & RISK US HLDGS INC 6.25% DUE 05-15-2026	310,000.00	306,900.00	299,150.00
PVTPL FIRST DATA CORP 5% DUE 01-15-2024/11-25-2015 BEO	230,000.00	227,412.50	221,375.00
PVTPL FIRST DATA CORPORATION 5.375% DUE 08-15-2023	290,000.00	291,770.00	284,925.00
PVTPL FIVE GUYS FDG LLC 2017-1 SR SECD NT CL A-2 4.6% 07-25-2047	183,612.50	185,237.72	187,250.97
PVTPL FLAGSHIP CR AUTO TR 2016-3 NT CL D144A 3.89% DUE 11-15-2022 BEO	145,000.00	144,960.97	145,702.67
PVTPL FOREST LABS INC SR NT 5 DUE 12-15-2021	500,000.00	548,750.00	514,449.50
PVTPL GAHR COML MTG TRUST SER 2015-NRF CL D-FX FLTG RT 12-15-2034	785,000.00	765,432.31	774,904.90
PVTPL GCAT 2017-2 LLC ASSET BACKED NT CL A-1 04-25-2047	46,954.07	46,864.12	46,572.66
PVTPL GCAT LLC VAR RT DUE 06-25-2048 BEO	77,853.08	77,853.08	77,156.61
PVTPL GCAT SER 18-2 CL A1 STEP UP 06-26-2023	164,326.87	164,326.87	164,493.00
PVTPL GEORGIA-PAC LLC SR NT 144A 3.734% DUE 07-15-2023/06-21-2013 BEO	95,000.00	95,627.00	95,904.02
PVTPL GEORGIA-PACIFIC LLC 5.4% DUE 11-01-2020	22,000.00	24,054.58	22,795.83
PVTPL GERDAU TRADE INC 4.875% DUE 10-24-2027 BEO	240,000.00	233,400.00	228,000.00
PVTPL GLENCORE FDG LLC GTD NT 144A 2.875% DUE 04-16-2020 BEO	10,000.00	9,928.90	9,905.17
PVTPL GRAND AVE MTG LN TR SER 2017-RPL1 CL A-1 3.25% 08-25-2064	218,363.88	215,770.80	216,890.58
PVTPL GREYSTONE COMMERCIAL REAL ESTATE NOTES SER 17-FL1A CL A FRN 03-15-2027	250,000.00	250,000.00	248,222.80
PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047	435,000.00	434,025.60	391,308.60
PVTPL HALFMOON PARENT INC 3.4% 09-17-2021	40,000.00	40,000.00	39,909.00
PVTPL HALFMOON PARENT INC 3.75% 07-15-2023	110,000.00	109,941.70	109,633.70
PVTPL HALFMOON PARENT INC 3.75% 07-15-2023	120,000.00	119,936.40	119,600.40
PVTPL HALFMOON PARENT INC 4.125% 11-15-2025	30,000.00	29,975.10	29,957.76
PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	80,000.00	79,893.60	80,446.48
PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	375,000.00	374,501.25	377,092.88
PVTPL HANESBRANDS INC SR 144A 4.875% DUE 05-15-2026/05-06-2016 BEO	30,000.00	29,025.00	27,037.50
PVTPL HILTON DOMESTIC OPER CO INC SR NT 144A 5.125 DUE 05-01-2026/04-13-2018 BEO	50,000.00	49,787.50	48,000.00
PVTPL HOLMES MASTER ISSUER PLC SR 18-2A CL A2 STEP 10-15-2054	305,000.00	305,000.00	305,120.78
PVTPL HUNTINGTON INGALLS INDS INC SR NT 144A 5% DUE 11-15-2025/11-17-2015 BEO	277,000.00	294,710.55	281,418.15
PVTPL HYUNDAI CAP AMER 1.75% DUE 09-27-2019	150,000.00	147,865.50	148,038.45
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 3% DUE 10-30-2020 BEO	237,000.00	236,857.80	234,330.20
PVTPL HYUNDAI CAP SVCS INC GLOBAL 3.0% DUE 08-29-2022 BEO	225,000.00	223,861.50	217,701.00
PVTPL ING BANK NV 2.45% 03-16-2020	400,000.00	396,068.00	396,176.40
PVTPL ING BK N V SUB NT 144A 5.8% DUE 09-25-2023 BEO	350,000.00	348,400.50	365,585.15
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	500,000.00	500,678.72	453,441.50
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	200,000.00	200,000.00	181,376.60
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO	200,000.00	199,688.00	184,922.40
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO	200,000.00	199,688.00	184,922.40
PVTPL INTOWN HOTEL PORTFOLIO SER 2018-STAY CL A FLTG 01-15-2033	240,000.00	240,000.00	238,027.20
PVTPL INVITATION HOMES SER 2018-SFR3 CL E FLTG 07-17-2037	195,000.00	195,000.00	193,043.76
PVTPL INVITATION SER 2018-SFR2 CL E FLTG 06-17-2037	170,000.00	170,000.00	168,028.68
PVTPL J J P MORGAN CHASE COML MTG SECS TR SER 2010-C1 C VAR 06-15-2043 BEO	143,000.00	155,054.92	143,115.54
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048	289,544.41	283,889.26	283,915.96
PVTPL KESTREL AIRCRAFT FDG LTD/KESTREL AIRCR NT SER 2018 A 4.25 12-15-2038	250,000.00	242,947.05	242,947.05
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	10,000.00	10,182.50	10,166.84
PVTPL LENDMARK FDG SER 18-1A CL A 3.81% 12-21-2026	130,000.00	129,992.89	129,754.56
PVTPL MACQUARIE GROUP LIMITED 4.654% 03-27-2029	165,000.00	165,000.00	161,497.05
PVTPL MAPLE ESCR 4.057% DUE 05-25-2023	75,000.00	75,000.00	74,740.43
PVTPL MARATHON PETE CORP 3.8% DUE 04-01-2028 BEO	15,000.00	14,282.60	14,076.54
PVTPL MARATHON PETE CORP 4.75% 12-15-2023	205,000.00	204,805.09	210,349.48
PVTPL MARATHON PETE CORP 4.75% 12-15-2023	130,000.00	135,184.44	133,392.35
PVTPL MARATHON PETE CORP 5.125% DUE 12-15-2026 BEO	255,000.00	254,756.27	261,199.31
PVTPL MARINER FIN ISSUANCE TR SER 18-AA CL A 4.2% FIXED 11-20-2030 BEO	260,000.00	259,980.94	262,863.90
PVTPL MILL CITY MTG LN TR 2018-3 SR 18-3CL A-1 VAR RT 08-25-2058	150,514.94	148,913.03	150,646.49
PVTPL MITSUBISHI UFJ TR & BKG CORP SR NT144A 2.65% DUE 10-19-2020 BEO	320,000.00	316,912.00	316,493.76
PVTPL MORGAN STANLEY RESECURITIZATION TR 2015 R2 CL 1-A1 144A 12-26-2046 BEO	218,970.94	212,401.82	218,019.27
PVTPL MORGAN STANLEY RESECURITIZATION TR SER 2015-R2 CL 2-A2 VAR 12-26-2035	290,000.00	247,950.00	277,674.88
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	220,000.00	215,524.60	202,879.60
PVTPL NAVIENT PRIVATE ED LN TR 2018-D SER 18-DA CL A2A 4.0% 12-15-2059	580,000.00	577,962.98	593,012.18
PVTPL NAVIENT PRIVATE ED LN TR 2018-D NT CL A-1 144A FLTG 12-15-2059	911,774.76	911,774.76	912,037.81
PVTPL NAVIENT PRIVATE ED LN TR SER 2014-CT CL B FLTG RT 10-17-2044	480,000.00	468,168.00	486,285.60
PVTPL NAVIENT PVT ED LN PVT ED LN BACKEDNT A-2A 144A 3.91 DUE 12-15-2045 BEO	475,370.48	475,149.05	483,196.50
PVTPL NAVIENT PVT ED REFI LN TR 2018-C NT CL A-2 3.52% DUE 06-16-2042	100,000.00	99,990.17	100,776.70
PVTPL NAVIENT PVT ED REFI LN TR 2018-E NT CL A-2 3C7 4 12-15-2059	100,000.00	99,986.71	102,191.00
PVTPL NAVIENT STUDENT LN TR 2018-4A LN BACKED NT CL A-2 FLTG RT 06-27-2067	160,000.00	160,000.00	158,691.68
PVTPL NBCUNIVERSAL ENTERPRISE INC 5.25%12-31-2049	860,000.00	896,256.25	870,750.00
PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 1.974% DUE 04-15-2019 BEO	100,000.00	100,869.00	99,681.70

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.5% DUE 10-24-2019 BEO	1,010,000.00	1,009,737.40	998,467.82
PVTPL NISSAN MTR ACCEP CORP NT CL F 3.15% 03-15-2021	210,000.00	209,745.90	207,030.60
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO	225,000.00	221,313.05	219,283.20
PVTPL NUVEEN LLC 4.0% 11-01-2028	65,000.00	64,611.95	66,977.76
PVTPL NXP B V / NXP FDG LLC 144A 4.125% DUE 06-01-2021 BEO	1,694,000.00	1,724,747.88	1,672,825.00
PVTPL NXP B V / NXP FDG LLC SR NT 144A 3.875% DUE 09-01-2022/08-01-2022 BEO	430,000.00	421,562.50	412,800.00
PVTPL NYMT RESIDENTIAL 2016-RP1 LLC NT CL A 144A VAR RT DUE 03-25-2021 BEO	7,343.17	7,305.04	7,325.31
PVTPL OAK HILL ADVISORS RESIDENTIAL LN TR SER 17-NPL2 CL A-1 DUE 07-25-2057 BEO	91,343.45	91,343.45	89,319.92
PVTPL ONCOR ELEC DELIVERY CO LLC 3.7% DUE 11-15-2028	90,000.00	88,726.50	90,951.30
PVTPL ONEMAIN FINANCIAL ISSUANCE TRUST SR 17-1A CL C 3.35% DUE 09-14-2023 BEO	150,000.00	149,964.17	147,349.65
PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026	324,623.19	324,545.61	324,360.25
PVTPL ONEMAIN FINL ISSUANCE TR 2015-1A CL B RT 3.85% DUE 03-18-2026	180,000.00	179,957.32	180,487.44
PVTPL ONEMAIN FINL ISSUANCE TR 2015-3 CL B 4.16% DUE 11-20-2028 BEO	225,000.00	224,952.10	227,906.78
PVTPL ONEMAIN FINL ISSUANCE TR SER 18-1A CLASS D 4.08% DUE 03-14-2029	100,000.00	99,986.04	100,423.90
PVTPL ONEMAIN FINL ISSUANCE TR SER 2016-2 CL A144A 4.1% 03-20-2028	380,000.00	379,923.16	385,932.18
PVTPL ONSLOW BAY FINANCIAL LLC SR 18-EXP1 CL 1A3 FLTG 04-25-2048	125,062.07	124,760.26	124,756.67
PVTPL PENARTH MASTER ISSUER SER 18-2A CL A1 FLTG 09-18-2022	230,000.00	230,000.00	229,045.96
PVTPL PFS FING CORP 2016-B ASSET BACKED NT CL A 144A 1.87% DUE 10-15-2021 BEO	140,000.00	139,997.23	138,595.10
PVTPL PLANET FITNESS MASTER ISSUER L 2018-1 SR SECD NT CL A 09-05-2048	234,412.50	234,412.50	235,387.66
PVTPL PROGRESS RESIDENTIAL SER 2015-SFR3 CL D 4.673% DUE 11-12-2032 BEO	140,000.00	139,994.46	141,728.86
PVTPL PROGRESS RESIDENTIAL TRUST SER 2018-SFR3 CL D 4.427% DUE 10-17-2035	100,000.00	99,998.90	100,909.50
PVTPL PRPM 2017-2 LLC CLS A1 STEP UP 09-25-2022	136,698.17	136,684.96	135,491.81
PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO	15,000.00	14,487.50	14,025.00
PVTPL RCO III MTG LLC 2017-1 ASSET BACKED NT CL A-1 FLTG DUE 08-25-2022	82,054.46	82,054.46	81,572.64
PVTPL RCO V MTG LLC 2018-1 CL A-1 4.0% DUE 05-25-2023	219,578.12	219,578.12	218,438.07
PVTPL RELIANCE STD LIFE GLOBAL FDG II MED TERM 2.5% DUE 01-15-2020 BEO	20,000.00	19,803.40	19,808.80
PVTPL RMAT SER-18-NPL1 CL-A1 STEP-UP 05-25-2048 BEO	144,230.45	144,230.45	144,130.35
PVTPL SANDS CHINA LTD 5.125% DUE 08-08-2025 BEO	200,000.00	199,826.00	198,050.00
PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	550,000.00	568,060.00	537,069.50
PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO	50,000.00	49,967.50	49,352.00
PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO	95,000.00	95,101.65	93,768.80
PVTPL SEQUOIA MORTGAGE TRUST SER 18-CH4 CL A2 VAR 10-25-2048	164,323.58	164,530.07	166,622.80
PVTPL SEQUOIA MTG TR SR-CH1 CL-A1 4% 02-25-2048	112,859.87	112,092.42	113,926.85
PVTPL SEVEN GENERATIONS ENERGY LTD SR NT5.375% 09-30-2025	440,000.00	447,268.75	393,800.00
PVTPL SIRIUS INTL GROUP LTD SR NT 144A 4.6% DUE 11-01-2026/11-01-2016 BEO	438,000.00	429,846.67	375,585.00
PVTPL S-JETS LTD SER 2007-1 CL A BNDS 144A 3.97% 08-15-2042	405,444.48	405,443.68	409,026.58
PVTPL SLM STUDENT LN EDC REPACKAGING TR 2013-M NT CL M 3C7 3.5 DUE 10-28-2029	43,749.02	43,065.44	42,949.20
PVTPL SMB PRIVATE ED LN TR 2016-A NT CL A-2A 144A 2.7% DUE 05-15-2031 BEO	155,190.12	153,250.23	155,210.76
PVTPL SMB PRIVATE ED LN TR 2016-C NT CL A-2A 144A 2.34% DUE 09-15-2034 BEO	341,867.45	331,611.43	330,359.85
PVTPL SMB PRIVATE ED LN TR SE 2018-A CLA-2B FLTG RATE DUE 02-15-2036	450,000.00	450,000.00	446,536.35
PVTPL SMB PRIVATE ED LN TR SER 17-B CL A-2B FLTG RATE 10-15-2035	150,000.00	150,000.00	149,077.20
PVTPL SMB PRIVATE ED LN TR SER 18-B CL A2A 3.6% 01-15-2037	580,000.00	579,858.60	587,298.14
PVTPL SMB PRIVATE ED LN TR SER 2017-B CL A-2A 2.82% 10-15-2035	260,000.00	259,956.84	254,299.76
PVTPL SMB PRIVATE ED LN TR SR 18-C CL A-2A 3.63% 11-15-2035	140,000.00	139,942.08	140,940.38
PVTPL SMB PRIVATE EDUCATION LOAN TRUST SER 17-B CL A1 FLTG DUE 06-17-2024	205,646.83	205,646.83	205,646.62
PVTPL SMITHFIELD FOODS INC 4.25% 02-01-2027	160,000.00	159,806.40	149,148.00
PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LL SER 18-A CL A2A 2.39% DUE 02-25-2042	298,473.63	298,459.18	295,861.39
PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SER 2015-C CLS B 3.58% 08-25-2036	44,408.91	43,666.45	44,321.91
PVTPL SOCIETE GENERALE 5 DUE 01-22-2024	500,000.00	495,465.00	504,115.00
PVTPL SOCIETE GENERALE SUB NT 144A 4.25%DUE 04-14-2025 BEO	1,001,000.00	993,742.44	958,102.15
PVTPL SOFI CONSUMER LN PROGRAM 2018-3 TR SR 18-3 CL B 4.02% 08-25-2027	100,000.00	99,977.46	100,983.80
PVTPL SOFI CONSUMER LN PROGRAM SER-18-2 CL-B 3.79% 04-26-2027 BEO	180,000.00	179,973.92	180,409.68
PVTPL SOFI PROFESSIONAL LN PROGRAM 2014-A LLC 3.02 DUE 10-25-2027 BEO	32,901.10	33,468.33	32,895.44
PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-C LLC 1.68% DUE 05-25-2031	1,038.74	1,038.33	1,037.64
PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-C LLC CL B 144A 3.42 5-25-2037 BEO	100,000.00	99,950.41	98,586.00
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-B CL B 3.8% 144A 04-25-2037	100,000.00	99,946.17	100,869.80
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 18-C CLS BFX 4.13% 01-25-2048	100,000.00	99,990.07	102,452.40
PVTPL SOFI PROFESSIONAL LN PROGRAM 2017-E CL C 4.16% DUE 11-26-2040	100,000.00	99,835.25	99,810.40
PVTPL SOFI PROFESSIONAL LN PROGRAM 2018-A LLC SER 18-A CL A2B 2-25-2042	300,000.00	298,963.77	294,682.80
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-D CL 144A 2.34% 04-25-2033	100,000.00	99,987.56	98,225.10
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-D CL B 144A VAR 01-25-2039	100,000.00	99,997.64	97,533.10
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2015-A CL A2 2.42% DUE 03-25-2030	145,340.91	145,319.10	143,910.61
PVTPL SOFI PROFESSIONAL LN PROGRAM SER-18-D CL-A2FX 3.6% 02-25-2048 BEO	270,000.00	269,103.09	272,289.60
PVTPL SPRINGCASTLE AMER FDG LLC ABS NT 2016-A CL A 3.05% 04-25-2029	144,628.27	144,622.74	143,229.43
PVTPL SPRINGLEAF FDG TR 2015-A AST BACKED NT CL A 144A 3.16 DUE 11-15-2024 BEO	236,175.74	236,128.61	235,850.05
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	200,000.00	197,000.00	196,500.00
PVTPL STANDARD CHARTERED PLC NT 144A 2.25% DUE 04-17-2020 BEO	420,000.00	413,221.20	411,654.60

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
PVTPL STANDARD CHARTERED PLC NT FLTG RATE 01-20-2023	270,000.00	270,000.00	267,691.50
PVTPL STANWICH MTG LN CO 2018-NPL-B-1-LLC VAR RT DUE 05-16-2023	215,921.05	215,921.05	214,851.81
PVTPL STARWOOD RETAIL PPTY SER 2014-STAR CL A FLTG RT 11-15-2027 BEO	90,729.23	90,672.51	88,095.63
PVTPL TACO BELL FDG LLC 2018-1 SR SECD NT CL A-2-I 144A 4.3% DUE 11-25-2048 BEO	260,000.00	260,000.00	263,208.40
PVTPL TAL ADVANTAGE V LLC SER 2014-3 CL A 3.27% 11-21-2039	180,458.17	180,396.76	178,454.54
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	90,000.00	98,247.80	93,322.89
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	15,000.00	16,560.60	15,553.82
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO	520,000.00	537,662.50	494,000.00
PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO	108,000.00	104,394.36	101,965.61
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	450,000.00	437,132.30	400,514.85
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022	35,000.00	34,762.35	33,657.61
PVTPL TRANSOCEAN PONTUS LTD 6.125% DUE 08-01-2025	36,000.00	35,740.00	34,740.00
PVTPL TRICON AMERN HOMES SER 2017-SFR2 CL A 2.928% DUE 01-17-2036	204,781.55	194,838.59	198,601.65
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	240,000.00	240,000.00	236,649.36
PVTPL UBS GROUP FUNDING (SWITZERLAND) 2.65% 02-01-2022 BEO	495,000.00	483,788.00	479,098.62
PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023	210,000.00	213,447.50	204,798.72
PVTPL UNITED BUSINESS MEDIA LT 5.75 DUE 11-03-2020	40,000.00	39,318.00	40,965.04
PVTPL UNIVERSAL HLTH SVCS INC SR SECD NT144A 4.75 DUE 08-01-2022/08-01-2019 BEO	443,000.00	453,401.19	440,785.00
PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024	560,000.00	584,710.00	565,600.00
PVTPL VERICREST OPPORTUNITY LN TRANSFEREE SER 18-NPL8 CL A1A STEP UP 10-26-48	261,527.66	261,527.66	261,569.24
PVTPL VERICREST OPPORTUNITY SER 18-NPL6 CL A1A VAR 09-25-2048	295,823.29	295,823.29	296,052.26
PVTPL VIRGIN AUSTRALIA HLDGS LTD 2013-1 144A CL A 5 DUE 10-23-23 BEO	45,692.47	45,692.47	46,277.33
PVTPL VOLKSWAGEN GROUP AMER FLTG RATE 3.875% DUE 11-13-2020	370,000.00	369,718.80	371,805.23
PVTPL VOLKSWAGEN INTL FIN N V GTD NT 144A 3C7 4 DUE 08-12-2020 BEO	175,000.00	178,417.25	176,128.93
PVTPL VOLT LXVIII LLC SR 18-NPL4 CL A1A STEP UP 07-27-2048	98,060.35	98,060.35	98,050.64
PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO	400,000.00	392,514.67	409,000.00
PVTPL WAVE 2017-1 LLC/WAVE 2017-1 LTD SECD NT SER A 144A 3.844 DUE 11-15-2042	229,175.00	229,174.28	229,448.86
PVTPL WFRBS COML MTG TR 2012-C7 CTF CL A-FL FLTG RT DUE 06-15-2045 BEO	800,000.00	813,000.00	800,792.80
PVTPL WINGSTOP FDG LLC 2018-1 SR SECD NTCL A-2 4.97% 12-05-2048	100,000.00	100,000.00	102,265.00
PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019	50,000.00	50,189.10	49,925.40
PVTPL XSTRATA FIN CDA LTD NT 144A 4.95% DUE 11-15-2021 BEO	90,000.00	93,422.70	91,922.40
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO	150,000.00	152,503.50	139,600.05
PVTPL ZF NORTH AMER CAP INC NT 144A 4.5%DUE 04-29-2022 BEO	360,000.00	368,775.00	351,653.04
PVTPL1 GLENORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO	10,000.00	10,290.50	9,819.87
QEP RES INC 6.875% DUE 03-01-2021	10,000.00	10,325.00	10,075.00
QUALCOMM INC 3.45% DUE 05-20-2025	107,000.00	105,303.70	102,948.23
QUALCOMM INC 4.3% DUE 05-20-2047	25,000.00	23,009.48	22,203.83
QUALCOMM INC 4.8% DUE 05-20-2045	174,000.00	170,218.36	165,735.17
RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022	30,000.00	31,426.80	30,331.50
RANGE RES CORP 4.875% DUE 05-15-2025	10,000.00	9,600.00	8,200.00
RANGE RES CORP 5.0% 03-15-2023	40,000.00	38,900.00	35,200.00
REALTY INCOME CORP 4.125% 10-15-2026	65,000.00	66,935.05	65,387.73
REED ELSEVIER CAP INC 3.125 DUE 10-15-2022	10,000.00	9,867.50	9,818.75
REGENCY CTRS L P 4.125% 03-15-2028	75,000.00	74,877.75	74,051.18
REGENCY ENERGY 4.5 DUE 11-01-2023	70,000.00	69,426.70	70,022.75
RELX CAP INC 3.5% DUE 03-16-2023	440,000.00	435,719.90	436,511.68
REPUBLIC SVCS INC 2.9% DUE 07-01-2026	50,000.00	49,892.50	47,161.60
REPUBLIC SVCS INC 5.5% DUE 09-15-2019	300,000.00	305,259.00	304,647.60
REPUBLIC SVCS INC FIXED 3.375% 11-15-2027	265,000.00	264,408.71	253,853.04
REPUBLICA ORIENT URUGUAY 4.5% 08-14-2024	135,000.00	143,381.21	137,342.25
RETAIL OPPORTUNITY 4% DUE 12-15-2024	230,000.00	223,288.00	217,234.77
RETAIL OPPORTUNITY INVTs PARTNERSHIP LP 5 DUE 12-15-2023	145,000.00	142,578.50	145,585.80
REYNOLDS AMERICAN INC 4.85 DUE 09-15-2023 REG	395,000.00	413,476.55	399,728.15
REYNOLDS AMERN INC 3.25% DUE 06-12-2020	38,000.00	37,993.16	37,766.64
REYNOLDS AMERN INC 4.0% DUE 06-12-2022	70,000.00	74,021.50	69,245.47
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	40,000.00	43,985.40	38,984.28
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	130,000.00	137,637.50	125,350.55
ROCK-TENN CO 4.9% DUE 03-01-2022	43,000.00	47,327.52	44,254.61
ROCKWELL COLLINS 2.8% DUE 03-15-2022	260,000.00	259,825.80	252,716.10
ROCKWELL COLLINS 3.1% DUE 11-15-2021	70,000.00	68,839.38	69,429.43
ROVI CORP 0.5% CNV SNR 01/03/2020 USD .5% DUE 03-01-2020 BEO	105,000.00	101,296.88	99,750.00
ROYAL BK CDA 2.125% DUE 03-02-2020	130,000.00	130,364.00	128,658.66
ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021	50,000.00	49,964.50	49,994.85
ROYAL BK SCOTLAND 6.1% DUE 06-10-2023	110,000.00	108,993.70	111,737.23
ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	50,000.00	54,513.90	50,673.00
ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	575,000.00	574,557.25	582,739.50
ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023	200,000.00	200,000.00	192,323.40

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024	200,000.00	200,000.00	196,246.00
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	100,000.00	101,774.30	101,210.30
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	130,000.00	132,272.40	131,573.39
RPM INTL INC 3.75% DUE 03-15-2027	30,000.00	29,957.40	28,485.24
RYDER SYSTEM INC 2.65% MTN DUE 03-02-2020 USD	150,000.00	149,317.50	148,619.10
S&P GLOBAL INC 4% DUE 06-15-2025	50,000.00	50,434.50	50,912.20
S.W. AIRLINES CO FIXED 2.75% DUE 11-16-2022	50,000.00	49,965.00	48,923.50
SABINE PASS 5.625% DUE 03-01-2025	532,000.00	571,529.72	552,460.72
SABINE PASS 5.625% DUE 04-15-2023	155,000.00	167,652.72	163,305.06
SABINE PASS 5.75% DUE 05-15-2024	220,000.00	241,368.20	229,538.54
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026	65,000.00	69,640.85	68,822.26
SALESFORCE COM INC 3.25% BNDS 04-11-2023	50,000.00	49,970.00	50,256.90
SANTANDER DR AUTO 2.78% DUE 03-15-2021	674,032.50	673,999.48	673,093.57
SANTANDER DR AUTO 3.98% DUE 12-15-2025	165,000.00	164,995.22	166,799.16
SANTANDER DR AUTO 4.07% DUE 08-15-2024	255,000.00	254,937.83	257,562.50
SANTANDER DR AUTO FIXED 3.88% DUE 02-15-2024	205,000.00	204,968.72	206,719.75
SANTANDER DRIVE AUTO RECEIVABLES TR 2018SER 18-5 CL D 4.19% 12-16-2024	150,000.00	149,970.24	151,698.15
SANTANDER HLDGS 4.45% DUE 12-03-2021	290,000.00	289,486.70	295,024.54
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	10,000.00	10,108.50	9,901.05
SANTANDER UK GROUP 2.875% DUE 10-16-2020	80,000.00	79,874.40	78,604.32
SANTANDER UK GROUP 3.373% 01-05-2024	535,000.00	535,000.00	507,622.45
SANTANDER UK PLC 2.375% DUE 03-16-2020	30,000.00	29,579.40	29,672.37
SANTANDER UK PLC 3.4% DUE 06-01-2021	320,000.00	319,401.60	318,438.72
SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO	70,000.00	69,841.80	69,393.24
SCHWAB CHARLES FLTGT RT 4.625% DUE 12-31-2049	200,000.00	200,000.00	183,000.00
SEAGATE HDD CAYMAN FIXED 4.75% DUE 01-01-2025	50,000.00	49,875.00	44,344.60
SEMPRA ENERGY NT FLTGT RATE 01-15-2021	105,000.00	105,000.00	103,236.63
SHELL INTL FIN B V 1.375% DUE 05-10-2019	950,000.00	941,659.00	944,873.80
SHELL INTL FIN B V 2.875% DUE 05-10-2026	120,000.00	119,516.74	115,098.84
SHELL INTL FIN B V 4% DUE 05-10-2046	30,000.00	31,490.80	28,969.89
SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020	90,000.00	89,575.20	91,552.41
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	550,000.00	527,915.75	531,841.20
SHIRE ACQUISITIONS 2.875% DUE 09-23-2023	611,000.00	575,744.88	577,588.69
SKANDINAVISKA 2.625% DUE 11-17-2020	210,000.00	207,813.90	207,090.03
SLM CORP 8 DUE 03-25-2020	50,000.00	54,375.00	50,805.00
SLM PRIVATE CR STUDENT LN TR 2003-B CL A-3 FLTGT RT 03-15-2033	360,000.00	359,559.78	360,728.68
SM ENERGY CO 1.5% DUE 07-01-2021	40,000.00	35,753.16	37,180.56
SM ENERGY CO 5 DUE 01-15-2024	45,000.00	34,825.00	39,150.00
SM ENERGY CO 5.625% DUE 06-01-2025	25,000.00	20,737.50	21,750.00
SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 2.625% 09-16-2020	230,000.00	225,337.90	224,784.06
SOFI PROFESSIONAL LN PROGRAM SER 17-F CL BFX 3.62% 01-25-2041	115,000.00	114,960.43	112,919.42
SOFI PROFESSIONAL LN PROGRAM SER 2015-D LLC BNDS 3.59% 10-25-2037	119,762.45	119,534.50	118,808.54
SOFI PROFESSIONAL LN PROGRAM SER 2015-B CL A2 2.51% 09-27-2032	231,238.83	230,371.69	229,007.84
SOUTHERN PWR CO 2.375% DUE 06-01-2020	150,000.00	147,814.50	147,944.10
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	140,000.00	137,489.80	133,058.38
SOUTHN NAT GAS CO 8% DUE 03-01-2032	20,000.00	23,250.00	25,438.58
SOUTHWESTERN ELEC PWR CO 4.1% 09-15-2028	80,000.00	80,000.00	80,283.28
SOUTHWESTN PUB SVC 3.3 DUE 06-15-2024	200,000.00	200,596.00	199,302.00
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	20,000.00	23,345.90	19,121.82
SPECTRA ENERGY 3.375% DUE 10-15-2026	15,000.00	14,895.45	14,030.90
SPECTRA ENERGY 3.5% DUE 03-15-2025	35,000.00	34,560.75	33,411.53
SPECTRA ENERGY 4.5% DUE 03-15-2045	70,000.00	71,499.40	63,295.82
SPIRIT AEROSYSTEMS FIXED 3.95% DUE 06-15-2023	455,000.00	456,405.25	453,646.38
SPIRIT AEROSYSTEMS INC SR NT FLTGT RATE DUE 06-15-2021/05-31-2019 REG	240,000.00	240,000.00	238,174.56
SPRINT CAP CORP 6.875% DUE 11-15-2028	10,000.00	7,725.00	9,450.00
SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	1,990,312.50	1,998,991.43	1,965,433.59
STARBUCKS CORP 3.75% 12-01-2047	30,000.00	26,554.80	24,842.67
STARBUCKS CORP 3.8% DUE 08-15-2025	55,000.00	54,949.40	54,390.49
STARBUCKS CORP 4.5% DUE 11-15-2048	20,000.00	19,792.40	18,617.56
STATE STR CORP FIXED 5.625% 12-31-2049	145,000.00	145,000.00	137,025.00
STATE STR CORP FLTGT RT 5.25% DUE 12-29-2049	103,000.00	106,903.26	101,068.75
STD CHARTERED PLC FLTGT RT 4.247% DUE 01-20-2023	390,000.00	390,000.00	386,083.23
STD CHARTERED PLC FLTGT RT 4.247% DUE 01-20-2023	270,000.00	270,000.00	267,288.39
STRUCTURED AGENCY CRDT RISK SERIES 15-HQ1 CLASS M3 FLTGT RT 03-25-2025 BEO	310,000.00	337,088.67	326,552.45
SUMITOMO MITSUI 2.934% DUE 03-09-2021	415,000.00	413,346.00	410,631.71
SUMITOMO MITSUI BANKING CORP FRN 10-18-2019	250,000.00	250,000.00	249,722.50
SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021	60,000.00	58,221.60	58,107.72

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO	56,000.00	64,763.44	62,332.09
SUNOCO LOGISTICS 4.25% DUE 04-01-2024	135,000.00	134,694.90	130,952.57
SUNOCO LOGISTICS 4.65% DUE 02-15-2022	25,000.00	25,276.00	25,386.50
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	52,000.00	45,643.84	46,027.02
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	600,000.00	585,360.60	549,566.40
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	45,000.00	44,912.70	40,779.27
SUNTRUST BANK 3.525% DUE 10-26-2021 REG	75,000.00	75,000.00	75,089.63
SUNTRUST BKS INC 4% DUE 05-01-2025	40,000.00	39,948.80	40,128.52
SYNCHRONY CR CARD 2.04% DUE 03-15-2022	910,000.00	909,808.90	908,152.70
SYNCHRONY FINL 2.7% DUE 02-03-2020	305,000.00	303,407.90	299,818.97
SYNGENTA FIN N V 3.698% DUE 04-24-2020	655,000.00	655,000.00	650,253.87
SYNGENTA FIN N V 4.441% DUE 04-24-2023	200,000.00	200,000.00	192,745.20
SYNOVUS FINL CORP 3.125% 11-01-2022	60,000.00	59,837.40	56,624.40
SYSCO CORP 3.55% DUE 03-15-2025	95,000.00	94,506.00	93,551.16
TAKEDA 3.8% DUE 11-26-2020	200,000.00	199,874.00	201,206.60
TAKEDA 5% DUE 11-26-2028	400,000.00	401,352.00	408,544.00
TAMPA ELEC CO 4.3% DUE 06-15-2048	65,000.00	64,651.60	62,112.12
TAMPA ELEC CO 4.45% DUE 06-15-2049	40,000.00	38,438.00	38,994.96
TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027	10,000.00	9,975.00	9,375.00
TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023	20,000.00	19,387.50	18,525.00
TEACHERS INS & 6.85% DUE 12-16-2039	8,000.00	8,110.29	10,401.71
TEACHERS INS & 6.85% DUE 12-16-2039	4,000.00	5,381.08	5,200.86
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	150,000.00	155,002.50	137,309.70
TELEFONICA SA 5.877% DUE 07-15-2019	40,000.00	40,234.40	40,479.24
TELUS CORP 4.6% DUE 11-16-2048	20,000.00	19,752.00	19,825.12
TENCENT HLDGS LTD 2.985% DUE 01-19-2023	200,000.00	199,972.00	194,368.20
TESORO LOGISTICS 5.25% DUE 01-15-2025	50,000.00	50,000.00	50,898.30
TESORO LOGISTICS 5.25% DUE 01-15-2025	1,245,000.00	1,281,699.25	1,267,367.67
TESORO LOGISTICS 6.25% DUE 10-15-2022	84,000.00	88,653.60	85,680.00
TESORO LOGISTICS 6.375% DUE 05-01-2024	180,000.00	188,325.00	185,850.00
TEVA 1.7% DUE 07-19-2019	30,000.00	29,155.70	29,534.31
TEVA 1.7% DUE 07-19-2019	1,076,000.00	1,057,274.05	1,059,297.25
TEVA 2.2% DUE 07-21-2021	290,000.00	271,456.25	266,571.48
TEVA 2.2% DUE 07-21-2021	110,000.00	102,461.10	101,113.32
TEVA 2.8% DUE 07-21-2023	10,000.00	8,925.00	8,612.46
TEVA 2.95% DUE 12-18-2022	10,000.00	9,639.85	8,843.60
TEVA 3.15% DUE 10-01-2026	505,000.00	496,642.90	385,423.58
TEVA 3.65% DUE 11-10-2021	30,000.00	29,175.00	28,423.89
TEVA 3.65% DUE 11-10-2021	30,000.00	29,064.00	28,423.89
TEXAS INSTRS INC 4.15% DUE 05-15-2048	35,000.00	34,844.60	34,924.05
THC ESCR CORP 6 DUE 10-01-2020	145,000.00	151,162.50	146,812.50
THERMO FISHER 3% DUE 04-15-2023	445,000.00	430,328.95	432,935.16
THERMO FISHER 3.15% DUE 01-15-2023	20,000.00	19,398.60	19,600.00
THERMO FISHER SCIENTIFIC INC 4.15 DUE 02-01-2024	60,000.00	60,471.60	60,778.56
TIDEWATER SALES FIN MASTER TR SER 2017-AA CL A 144A 4.55 DUE 05-15-21	234,239.69	234,212.05	233,867.48
TIME WARNER CABLE 4.5% DUE 09-15-2042	475,000.00	451,653.65	381,853.93
TIME WARNER CABLE 5.5% DUE 09-01-2041	80,000.00	87,398.10	72,902.64
TIME WARNER CABLE 5.875% DUE 11-15-2040	60,000.00	64,582.18	57,303.36
TIME WARNER CABLE 6.55% DUE 05-01-2037	10,000.00	12,495.53	10,262.40
TIME WARNER CABLE 6.75% DUE 06-15-2039	20,000.00	19,426.20	20,322.52
TIME WARNER CABLE 7.3% DUE 07-01-2038	50,000.00	60,504.30	54,202.75
TIME WARNER ENTMT 8.375% DUE 03-15-2023	70,000.00	83,408.50	79,857.89
TIME WARNER ENTMT 8.375% DUE 07-15-2033	30,000.00	39,015.00	36,573.60
TIME WARNER INC 6.1 07-15-2040	10,000.00	10,062.50	10,398.57
TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG	100,000.00	107,761.00	96,388.40
TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	50,000.00	51,153.90	51,260.90
TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	180,000.00	183,904.20	184,539.24
TJX COS INC NEW 2.25% DUE 09-15-2026	10,000.00	9,701.90	9,072.87
TORONTO DOMINION BK SR MEDIUM TERM BK NT3.5% DUE 07-19-2023	100,000.00	99,864.00	100,688.40
TORONTO DOMINION SR MEDIUM 3.25% 11/06/2021	60,000.00	59,973.00	60,266.85
TOTAL SYS SVCS INC 3.75% DUE 06-01-2023	25,000.00	24,712.42	24,796.63
TOTAL SYS SVCS INC 3.8% DUE 04-01-2021	50,000.00	50,365.50	49,990.05
TOTAL SYS SVCS INC 4.0% DUE 06-01-2023	405,000.00	406,165.20	404,343.50
TOYOTA AUTO RECEIVABLES 2018-C ASSET BACKED NT CL A-3 3.29% DUE 12-15-2022	305,000.00	304,945.74	305,505.39
TRANSCANADA 4.875% DUE 01-15-2026	170,000.00	173,367.70	175,954.42
TRANSCANADA PIPELINES 4.25% DUE 05-15-2028	80,000.00	78,826.40	79,227.28
TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	95,000.00	110,253.20	106,031.31

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	142,000.00	143,088.24	122,563.75
TRANS-CDA PIPELINES SR NT 2.5 DUE 08-01-2022	50,000.00	48,491.50	47,985.00
TRANSCONT GAS PIPE LINE 4.0% 03-15-2028	235,000.00	234,002.38	229,792.17
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	105,000.00	104,239.80	98,176.89
TRAVELERS COS INC 4.3% 08-25-2045	70,000.00	71,206.80	70,415.03
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	90,000.00	90,719.90	108,799.83
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	300,000.00	362,910.68	362,666.10
TRIMBLE INC 4.15% DUE 06-15-2023	83,000.00	83,043.60	83,439.15
TRINITY ACQSTN PLC 4.4% DUE 03-15-2026	50,000.00	49,491.75	49,685.80
TUTOR PERINI CORP 2.875% DUE 06-15-2021 REG	160,000.00	170,417.37	147,271.84
TYCO ELECTRONICS 3.45% DUE 08-01-2024	20,000.00	20,708.40	19,466.78
TYSON FOODS INC 3.55% DUE 06-02-2027	147,000.00	138,623.94	136,995.62
TYSON FOODS INC 3.9% DUE 09-28-2023	25,000.00	24,965.25	24,965.20
TYSON FOODS INC 3.95% 08-15-2024	60,000.00	60,052.80	59,652.06
TYSON FOODS INC 4.55% DUE 06-02-2047	20,000.00	19,167.00	17,524.60
TYSON FOODS INC 5.1% 09-28-2048	30,000.00	29,872.20	28,788.00
U S BK NATL ASSN CINCINNATI OHIO MEDIUM 2.05% DUE 10-23-2020	250,000.00	244,982.50	245,665.25
UBER TECHNOLOGIES INC. TERM LOAN 04-04-2025	548,814.90	546,313.40	533,722.49
UBS AG LONDON BRH 2.2% DUE 06-08-2020	275,000.00	274,818.50	270,530.98
UBS GROUP FDG FLTG RT 2.859% DUE 08-15-2023	265,000.00	253,234.00	254,873.29
UBS-BARCLAYS COML VAR RT 5.05130004883 DUE 07-12-2022	200,000.00	201,859.38	168,783.60
UN PAC RR CO 3.227% DUE 05-14-2026	112,112.31	112,112.31	110,086.10
UNION PAC CORP 2.75% DUE 03-01-2026	15,000.00	13,821.00	13,990.08
UNION PAC CORP 3.75% 07-15-2025	30,000.00	29,998.80	30,284.67
UNION PAC CORP 3.799% DUE 10-01-2051	60,000.00	53,964.55	50,889.78
UNION PAC CORP 3.875% DUE 02-01-2055	88,000.00	81,608.68	75,138.10
UNION PAC CORP 3.95% DUE 09-10-2028	120,000.00	119,871.10	119,836.32
UNION PAC CORP 3.95% DUE 09-10-2028	30,000.00	29,531.40	29,959.08
UNION PAC CORP 4.1% DUE 09-15-2067	290,000.00	272,971.20	246,453.60
UNION PAC CORP 4.5% 09-10-2048	110,000.00	111,173.33	108,465.06
UNION PAC CORP 4.8% 09-10-2058	55,000.00	54,939.50	54,730.45
UNITED AIRLS 2014-1 PASS THRU TR 4.75 DUE 10-11-2023 REG	3,398.24	3,427.84	3,406.74
UNITED AIRLS INC 2018-1B PASS THRU TR 4.6% 09-01-2027	60,000.00	60,000.00	60,025.08
UNITED PARCEL SVC INC 2.5% DUE 04-01-2023/11-14-2017	20,000.00	19,938.40	19,457.62
UNITED RENTALS NORTH AMER INC 4.875% DUE 01-15-2028	40,000.00	37,800.00	35,100.00
UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG	20,000.00	20,000.00	19,700.00
UNITED TECHNOLOGIES CORP 3.35% 08-16-2021	300,000.00	299,634.00	299,188.20
UNITED TECHNOLOGIES CORP 3.35% 08-16-2021	945,000.00	946,807.50	942,442.83
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025	40,000.00	39,932.00	39,690.20
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	80,000.00	80,167.40	79,256.08
UNITEDHEALTH GROUP 1.95% 10-15-2020	25,000.00	24,422.50	24,563.70
UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	30,000.00	29,678.70	29,903.04
UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	115,000.00	114,875.80	114,628.32
UNITEDHEALTH GROUP FIXED 3.7% DUE 12-15-2025	100,000.00	99,799.00	100,997.80
UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021	10,000.00	9,945.30	10,063.77
US AIRWAYS GROUP FIXED 6.75% DUE 12-03-2022	3,612.54	3,792.63	3,774.66
US AWYS 2013-1 5.375% DUE 05-15-2023	16,138.41	16,450.57	16,631.23
US BANCORP 3.1% DUE 04-27-2026	35,000.00	34,973.05	33,140.98
US BANK NA CIN FIXED 3.15% DUE 04-26-2021	250,000.00	249,985.00	250,230.50
UTD AIRLS 2016-1 3.65% 07-07-2027	4,571.75	4,400.83	4,469.16
UTD AIRLS PASS 2.875% DUE 04-07-2030	18,942.75	17,420.81	17,395.13
UTD PARCEL SVC INC 3.05% DUE 11-15-2027	20,000.00	19,912.80	19,049.70
UTD TECHNOLOGIES 1.9% DUE 05-04-2020	205,000.00	200,908.40	201,174.29
UTD TECHNOLOGIES 1.95% DUE 11-01-2021	155,000.00	148,270.75	148,792.41
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	200,000.00	181,208.00	168,688.80
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	30,000.00	29,888.45	28,342.23
UTD TECHNOLOGIES 4.625% DUE 11-16-2048	10,000.00	9,968.30	9,656.87
VA ELEC & PWR CO 3.15% DUE 01-15-2026	15,000.00	14,998.65	14,485.70
VA ELEC & PWR CO 3.8% DUE 04-01-2028	40,000.00	39,907.20	40,168.40
VA ELEC & PWR CO 4.2% DUE 05-15-2045	200,000.00	201,900.00	194,011.20
VA ELEC & PWR CO 4.6% DUE 12-01-2048	40,000.00	39,774.00	41,720.16
VA ELEC & PWR CO 6% DUE 05-15-2037	70,000.00	91,587.30	83,699.42
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	46,000.00	45,785.96	52,601.00
VALERO ENERGY 4.5% DUE 03-15-2028	290,000.00	289,014.00	283,956.40
VERISIGN INC 4.625 DUE 05-01-2023	354,000.00	356,477.50	348,690.00
VERIZON 2.625% DUE 08-15-2026	70,000.00	64,026.98	63,464.17
VERIZON 4.272% DUE 01-15-2036	361,000.00	351,871.47	337,128.15

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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VERIZON 4.5% DUE 08-10-2033	685,000.00	674,606.45	676,153.91
VERIZON 4.5% DUE 08-10-2033	120,000.00	117,193.20	118,450.32
VERIZON 5.5% DUE 03-16-2047	10,000.00	10,446.47	10,634.16
VERIZON 5.5% DUE 03-16-2047	60,000.00	65,694.00	63,804.96
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	40,000.00	40,498.12	40,030.88
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	50,000.00	48,083.00	48,189.60
VERIZON COMMUNICATIONS 4.522% 09-15-2048	20,000.00	19,077.90	18,745.08
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	30,000.00	31,084.74	31,250.01
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	111,000.00	111,826.91	111,456.21
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	451,000.00	446,612.37	452,853.61
VERIZON FIXED 3.376% DUE 02-15-2025	32,000.00	32,539.33	31,053.09
VIACOM INC NEW 3.875% DUE 04-01-2024	10,000.00	9,356.80	9,808.74
VIACOM INC NEW 4.25% DUE 09-01-2023	20,000.00	19,692.29	19,921.94
VIACOM INC NEW 4.375% DUE 03-15-2043	85,000.00	78,258.65	67,112.94
VIRGINIA ELEC & POWER CO 2.75 03-15-2023 REG	240,000.00	231,622.10	234,011.52
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	50,000.00	50,910.70	47,221.15
VOC ESCROW LTD 5% DUE 02-15-2028	50,000.00	48,587.50	46,125.00
VODAFONE GROUP PLC 4.125% DUE 05-30-2025 REG	125,000.00	123,786.25	123,486.38
VODAFONE GROUP PLC 4.375% 05-30-2028	210,000.00	208,455.50	203,714.49
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	75,000.00	67,655.25	63,821.70
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	485,000.00	482,551.18	455,335.46
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	100,000.00	101,072.30	93,883.60
VOLKSWAGEN GROUP 2.4% DUE 05-22-2020	220,000.00	216,935.40	216,579.66
VOLKSWAGEN GROUP 4% DUE 11-12-2021	200,000.00	199,236.00	199,875.80
WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG	140,000.00	133,344.43	126,630.00
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	25,000.00	28,340.00	26,912.13
WALDORF ASTORIA BOCA RATON TRUST 2016-BOCA SER 2016-BOCA CLS A FLT 144A 06-15-29	100,000.00	100,000.00	99,804.50
WALGREEN CO 4.4% DUE 09-15-2042	40,000.00	36,504.80	35,066.40
WALGREENS BOOTS 3.45% DUE 06-01-2026	124,000.00	116,095.32	116,670.11
WALGREENS BOOTS 3.45% DUE 06-01-2026	50,000.00	49,892.38	47,044.40
WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024	20,000.00	19,690.60	19,695.86
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	155,000.00	147,225.15	141,123.32
WALMART INC 1.9% 12-15-2020	20,000.00	19,597.80	19,686.24
WALMART INC 3.55% DUE 06-26-2025	40,000.00	39,884.80	40,441.12
WALMART INC 3.7% DUE 06-26-2028	130,000.00	129,922.60	131,941.29
WALMART INC 4.05% DUE 06-29-2048 REG	20,000.00	19,739.80	19,900.38
WARNER MEDIA LLC 3.4% DUE 06-15-2022	180,000.00	176,743.80	177,578.46
WARNER MEDIA LLC 3.8% DUE 02-15-2027	300,000.00	296,977.80	281,490.90
WARNER MEDIA LLC 3.875% DUE 01-15-2026	143,000.00	152,874.15	136,578.87
WARNER MEDIA LLC 6.25% DUE 03-29-2041	10,000.00	10,405.30	10,795.67
WASTE MGMT INC DEL 3.5% DUE 05-15-2024	40,000.00	39,899.20	39,957.72
WASTE MGMT INC DEL 7.375% DUE 05-15-2029	30,000.00	37,542.00	37,070.73
WEC ENERGY GROUP FIXED 3.375% DUE 06-15-2021	50,000.00	49,979.50	49,968.60
WELLPOINT INC 3.125% DUE 05-15-2022	30,000.00	29,846.40	29,559.15
WELLPOINT INC 3.125% DUE 05-15-2022	40,000.00	39,402.40	39,412.20
WELLS FARGO & CO 2.6% 07-22-2020	123,000.00	122,931.12	121,807.76
WELLS FARGO & CO 2.55% DUE 12-07-2020	35,000.00	34,962.55	34,506.82
WELLS FARGO & CO 2.625% DUE 07-22-2022	240,000.00	239,788.80	231,422.64
WELLS FARGO & CO 3% DUE 04-22-2026	160,000.00	147,740.80	149,094.24
WELLS FARGO & CO 3% DUE 10-23-2026	12,000.00	11,411.45	11,108.69
WELLS FARGO & CO 3% DUE 10-23-2026	180,000.00	179,854.48	166,630.32
WELLS FARGO & CO 3.3 09-09-2024	45,000.00	43,385.40	43,530.35
WELLS FARGO & CO 4.1% DUE 06-03-2026	110,000.00	116,474.60	107,418.41
WELLS FARGO & CO 4.4% DUE 06-14-2046	20,000.00	19,920.60	18,346.24
WELLS FARGO & CO 4.48% DUE 01-16-2024	362,000.00	355,976.28	366,342.55
WELLS FARGO & CO 4.75% DUE 12-07-2046	70,000.00	69,867.00	67,399.50
WELLS FARGO & CO 4.9% DUE 11-17-2045	40,000.00	40,141.00	39,003.04
WELLS FARGO & CO 5.375% DUE 11-02-2043	50,000.00	49,852.00	52,178.70
WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028	110,000.00	110,588.19	105,608.36
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	30,000.00	29,972.00	28,242.09
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	240,000.00	240,903.00	236,079.60
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	65,000.00	64,753.00	63,938.23
WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	40,000.00	40,245.53	39,160.72
WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000	10,000.00	10,739.60	10,240.19
WELLS FARGO BK N A 2.6% 01-15-2021	405,000.00	403,382.66	399,969.50
WELLS FARGO BK N A 3.55% DUE 08-14-2023	250,000.00	249,592.50	248,943.00
WELLS FARGO CAP X 5.95% DUE 12-01-2086	40,000.00	39,960.00	41,300.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
WELLS FARGO COML 3.467% DUE 04-30-2050	100,000.00	102,994.70	98,383.60
WELLS FARGO COML MTG TR 2015-C26 CL AS 3.58% DUE 02-15-2048	100,000.00	102,999.30	97,734.50
WELLS FARGO MTG FLTGT RT 5.01015% DUE 02-25-2034	37,764.45	38,614.15	38,965.89
WELLTOWER INC 3.95% 09-01-2023	190,000.00	189,937.30	190,473.48
WELLTOWER INC 4.25% DUE 04-01-2026	380,000.00	383,688.85	379,323.98
WESTLAKE 4% DUE 01-16-2024	120,000.00	119,986.87	121,086.12
WESTLAKE 4% DUE 10-16-2023	65,000.00	64,987.45	65,216.78
WESTLAKE CHEM CORP 3.6% DUE 08-15-2026	155,000.00	154,225.00	142,117.18
WESTPAC BKG CORP 2.15% DUE 03-06-2020	75,000.00	74,031.75	74,195.85
WESTPAC BKG CORP 2.3% DUE 05-26-2020	10,000.00	9,839.00	9,884.18
WESTPAC BKG CORP 3.65% DUE 05-15-2023	225,000.00	224,939.25	226,352.70
WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-S 3.241 DUE 12-15-2045	140,000.00	145,419.53	138,098.10
WFRBS COML MTG TR FLTGT RT 4.814749% DUE 06-15-2045	120,000.00	114,373.83	99,909.96
WF-RBS COML MTG TR VAR RT 5.6474% DUE 02-15-2044	415,000.00	446,217.77	418,161.06
WHITING PETE CORP SR NT CONV 1.25% DUE 04-01-2020 REG	55,000.00	48,231.25	51,997.83
WHITING PETROLEUM CORP 6.625% DUE 01-15-2026 BEO	10,000.00	10,425.00	8,575.00
WILLIAMS COS INC 3.7% DUE 01-15-2023	20,000.00	19,425.00	19,510.20
WILLIAMS COS INC 7.5% DUE 01-15-2031	35,000.00	40,656.16	41,779.99
WILLIAMS COS INC 7.5% DUE 01-15-2031	65,000.00	78,538.85	77,591.41
WILLIAMS COS INC 7.75% DUE 06-15-2031	76,000.00	90,595.89	91,805.04
WILLIAMS COS INC 7.875% DUE 09-01-2021	140,000.00	152,665.80	152,887.84
WILLIAMS COS INC 7.875% DUE 09-01-2021	53,000.00	63,428.29	57,878.97
WILLIAMS PARTNERS 4.125% DUE 11-15-2020	40,000.00	40,159.20	40,317.64
WILLIAMS PARTNERS 5.25% DUE 03-15-2020	20,000.00	20,774.60	20,397.62
WILLIS NORTH AMER INC 4.5% 09-15-2028	120,000.00	119,909.40	119,059.32
XSTRATA FIN CDA LTD NT 144A STEP UP 10-25-2022	380,000.00	379,038.60	378,797.68
Total Corporate Debt Instruments - Other	275,711,201.75	271,406,277.28	265,667,581.22
<u>Corporate Stock – Preferred</u>			
BUNGE LTD CONV PFD STK	2,282.00	231,925.51	221,608.67
CHESAPEAKE ENERGY CORP PFD CONV 5.75% 144A CONV PFD STK	5.00	3,678.37	2,579.26
CITIGROUP CAP XIII 7.875% TR PFD SECS FIXED/FLTGT	850.00	21,819.29	22,465.50
Total Corporate Stock - Preferred	3,137.00	257,423.17	246,653.43
<u>Corporate Stock - Common</u>			
#REORG L3 STOCK MERGER L3HARRIS 2X1PA22 07-01-2019	3,400.00	450,868.47	590,444.00
#REORG TABLEAU SOFTWARE INC STOCK MERGER SALEFORCE 0002008483 08-01-2019	3,600.00	385,467.84	432,000.00
#REORG/CHEMICAL NAME AND CUSIP CHANGE TCF FUNL 2Z1EAJ2 08-01-2019	21,726.00	1,017,737.78	795,388.86
#REORG/CHEMICAL NAME AND CUSIP CHANGE TCF FUNL 2Z1EAJ2 08-01-2019	20,550.00	994,308.69	752,335.50
#REORG/DOWDUPONT REVERSE STOCK SPLIT DUPONT 2X1GAD2 06-03-2019	54,223.00	3,558,423.57	2,899,846.04
#REORG/INTEGRATED DEVICE CASH MERGER 04-01-2019	22,950.00	613,086.94	1,111,468.50
#REORG/LUXOFT HOLDING CASG MERGER 06-14-2019	13,250.00	564,342.19	403,065.00
#REORG/MULTI-COLOR CASH MERGER 07-02-2019	6,725.00	418,070.26	235,980.25
#REORG/PLATFORM NAME CHANGE AND CUSIP CHANGE ELEMENT 2U1DAU2 02-01-2019	59,400.00	720,207.22	613,602.00
#REORG/RED HAT CASH MERGER 07-09-2019	1,150.00	127,668.00	201,986.00
#REORG/STERIS PLC NAME AND CUSIP CHANGE STERIS PLC 2W1LAA2 03-28-2019	6,935.00	510,260.21	741,004.75
#REORG/ULTIMATE SOFTWARE CASH MERGER 05-06-2019	1,925.00	541,461.20	471,374.75
#REORG/UNION BANKSHARES NAME AND CUSIP CHANGE 2Y1BAW2 ATLANTIC UN 05-20-19	25,500.00	689,065.63	719,865.00
#REORG/WORLDPAY CASH AND STOCK MERGER FIDELITY 2019850 07-31-2019	5,700.00	326,654.63	435,651.00
5TH 3RD BANCORP COM	26,874.00	558,340.03	632,345.22
AAR CORP COM	17,900.00	756,895.55	668,386.00
AARON'S INC CLASS A	13,375.00	614,908.22	562,418.75
AARON'S INC CLASS A	23,584.00	959,665.43	991,707.20
ABBOTT LAB COM	30,161.00	1,206,158.71	2,181,545.13
ABBOTT LAB COM	39,200.00	2,698,389.49	2,835,336.00
ABIOMED INC COM	6,390.00	2,020,473.98	2,077,005.60
ACCENTURE PLC SHS CL A NEW	26,042.00	3,010,689.27	3,672,182.42
ADIDAS AG	14,515.00	2,618,199.65	3,026,530.91
ADOBE SYS INC COM	18,700.00	3,031,751.85	4,230,688.00
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)	11,200.00	1,917,780.54	1,742,944.00
ADR BP P L C SPONSORED ADR	69,992.00	2,841,837.72	2,654,096.64
ADR HDFC BK LTD ADR REPSTG 3 SHS	34,829.00	2,359,674.47	3,607,936.11

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	17,720.00	1,933,812.83	1,264,144.80
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	6,700.00	534,960.82	477,978.00
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	88,062.00	2,080,672.55	3,250,368.42
ADTALEM GLOBAL ED INC COM	22,547.00	1,058,180.16	1,066,924.04
ADTALEM GLOBAL ED INC COM	14,825.00	744,875.79	701,519.00
ADVANCE AUTO PTS INC COM	9,290.00	1,248,584.97	1,462,803.40
AERCAP HOLDINGS N.V. EUR0.01	25,276.00	1,173,293.38	1,000,929.60
AERCAP HOLDINGS N.V. EUR0.01	7,400.00	342,365.25	293,040.00
AGILENT TECHNOLOGIES INC COM	35,050.00	2,491,668.36	2,364,473.00
AGILENT TECHNOLOGIES INC COM	8,300.00	529,582.06	559,918.00
AIA GROUP LTD NPV	411,799.00	2,709,184.83	3,418,794.03
AIR PROD & CHEM INC COM	23,439.00	3,233,166.94	3,751,411.95
ALASKA AIR GROUP INC COM	11,283.00	827,398.18	686,570.55
ALASKA AIR GROUP INC COM	8,100.00	576,814.60	492,885.00
ALBANY INTL CORP NEW CL A	9,355.00	496,895.98	584,032.65
ALBANY INTL CORP NEW CL A	6,500.00	348,081.40	405,795.00
ALBEMARLE CORP COM	11,046.00	841,377.69	851,315.22
ALIGN TECHNOLOGY INC COM	10,360.00	3,175,583.61	2,169,694.80
ALLIANCE DATA SYS CORP COM	4,820.00	1,161,824.63	723,385.60
ALLIANT ENERGY CORP COM	25,790.00	936,219.91	1,089,627.50
ALLY FINL INC COM	72,381.00	1,361,712.49	1,640,153.46
ALPHABET INC CAP STK USD0.001 CL C	6,060.00	4,150,596.52	6,275,796.60
ALPHABET INC CAPITAL STOCK USD0.001 CL A	5,940.00	4,089,681.79	6,207,062.40
ALPHABET INC CAPITAL STOCK USD0.001 CL A	1,695.00	1,457,434.21	1,771,207.20
ALTICE USA INC CL A CL A	44,904.00	761,954.83	741,814.08
ALTICE USA INC CL A CL A	29,700.00	595,409.91	490,644.00
ALTRIA GROUP INC COM	31,208.00	1,226,309.60	1,541,363.12
AMADEUS IT GROUP EUR0.01	26,253.00	2,141,874.63	1,825,876.44
AMAZON COM INC COM	8,055.00	6,371,613.04	12,098,368.35
AMDOCS ORD GBP0.01	6,775.00	263,008.63	396,879.50
AMDOCS ORD GBP0.01	11,500.00	402,352.76	673,670.00
AMERICAN EXPRESS CO	26,504.00	1,797,365.80	2,526,361.28
AMERICAN HOMES 4 RENT COMMON STOCK	47,820.00	968,134.28	949,227.00
AMERICAN INTERNATIONAL GROUP INC COM	71,055.00	3,778,281.73	2,800,277.55
AMERICAN TOWER CORP	25,300.00	3,040,039.63	4,002,207.00
AMERICOLD RLTY TR COM	20,890.00	513,671.06	533,530.60
AMERN WOODMARK CORP COM	7,325.00	616,087.82	407,856.00
AMETEK INC NEW COM	8,200.00	346,519.40	555,140.00
AMN HEALTHCARE SVCS INC COM	7,425.00	354,391.63	420,700.50
AMPHENOL CORP NEW CL A	6,200.00	371,478.24	502,324.00
ANTHEM INC COM	8,868.00	1,242,290.96	2,329,002.84
APPLE INC COM STK	10,086.00	2,027,886.28	1,590,965.64
ASHLAND GLOBAL HLDGS INC COM	17,385.00	1,107,015.04	1,233,639.60
ASSURANT INC COM	7,889.00	759,379.38	705,592.16
ASSURED GUARANTY LTD COMMON STK	13,300.00	351,950.32	509,124.00
AT&T INC COM	115,479.00	4,570,633.41	3,295,770.66
ATLAS COPCO AB SER'A'NPV	69,901.00	1,888,506.78	1,659,644.65
ATLASSIAN CORPORATION PLC COM USD0.1 CL A	4,100.00	191,049.09	364,818.00
AUTOMATIC DATA PROCESSING INC COM	23,350.00	2,806,026.70	3,061,652.00
AVALONBAY CMNTYS REIT	6,300.00	837,051.27	1,096,515.00
BANK NEW YORK MELLON CORP COM STK	46,788.00	2,415,879.72	2,202,311.16
BANK OF AMERICA CORP	125,066.00	1,910,550.26	3,081,626.24
BECTON DICKINSON & CO COM	10,760.00	1,909,109.47	2,424,443.20
BECTON DICKINSON & CO COM	13,250.00	2,726,840.01	2,985,490.00
BIO RAD LABS INC CL A	3,075.00	639,089.48	714,076.50
BLACKROCK TCP CAP CORP COM	15,800.00	256,009.45	206,032.00
BLOOMIN BRANDS INC COM	23,870.00	468,767.90	427,034.30
BLUCORA INC COM	21,400.00	706,636.05	570,096.00
BOEING CO COM	15,400.00	4,869,396.42	4,966,500.00
BOEING CO COM	5,810.00	616,305.79	1,873,725.00
BOOKING HLDGS INC COM	1,655.00	2,462,532.56	2,850,605.10
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	23,131.00	688,269.56	1,042,514.17
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	14,545.00	424,028.56	655,543.15
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	19,500.00	639,620.97	878,865.00
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	21,700.00	652,776.16	978,019.00
BRADY CORP CL A	18,175.00	767,854.39	789,885.50
BRANDYWINE RLTY TR SH BEN INT NEW REIT	14,650.00	247,516.45	188,545.50

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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BRANDYWINE RLTY TR SH BEN INT NEW REIT	58,320.00	894,482.64	750,578.40
BRINKS CO COM	16,375.00	1,124,276.95	1,058,643.75
BROADCOM INC COM	4,319.00	1,116,681.65	1,098,235.32
BROWN & BROWN INC COM	34,750.00	741,620.10	957,710.00
BRUNSWICK CORP COM	10,575.00	592,982.18	491,208.75
BURLINGTON STORES INC COM	3,400.00	541,614.23	553,078.00
BWX TECHNOLOGIES INC COM	17,300.00	888,405.15	661,379.00
CABLE ONE INC COM	550.00	257,146.58	451,055.00
CACI INTL INC CL A CL A	5,475.00	645,780.37	788,564.25
CALLON PETE CO DEL COM	28,350.00	361,709.21	183,991.50
CANADIAN PAC RY LTD COM NPV	20,800.00	2,862,193.35	3,694,496.00
CARDINAL HLTH INC	17,696.00	1,298,867.74	789,241.60
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	4,940.00	521,838.39	403,202.80
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	8,325.00	865,868.43	679,486.50
CASELLA WASTE SYS INC CL A COM STK	10,050.00	240,725.01	286,324.50
CBRE GROUP INC CL A CL A	22,000.00	751,151.94	880,880.00
CENTENE CORP DEL COM	7,700.00	765,136.48	887,810.00
CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01	63,205.00	1,075,291.64	696,519.10
CHARLES RIV LABORATORIES INTL INC COM	5,050.00	540,057.09	571,559.00
CHEVRON CORP COM	25,861.00	2,840,880.04	2,813,418.19
CHEVRON CORP COM	17,035.00	1,576,544.28	1,853,237.65
CHILDRENS PL INC NEW COM	4,560.00	460,544.04	410,810.40
CHR. HANSEN HLDG DKK10	31,553.00	1,599,536.95	2,787,009.67
CHUBB LTD ORD CHF24.15	14,931.00	1,692,837.54	1,928,786.58
CHUBB LTD ORD CHF24.15	26,483.00	2,723,116.69	3,421,073.94
CIGNA CORP NEW COM	3,864.22	704,002.92	733,892.66
CINTAS CORP COM	3,200.00	547,965.92	537,568.00
CISION LTD COM USD0.0001	32,450.00	436,481.16	379,665.00
CMS ENERGY CORP COM	36,970.00	1,670,372.43	1,835,560.50
COHERENT INC COM	3,070.00	583,973.82	324,529.70
COLGATE-PALMOLIVE CO COM	34,865.00	2,205,191.46	2,075,164.80
COLUMBIA SPORTSWEAR CO COM	5,275.00	306,578.02	443,574.75
COMCAST CORP NEW-CL A	111,236.00	4,034,578.79	3,787,585.80
COMPASS GROUP ORD GBP0.1105	159,676.00	2,815,003.14	3,355,495.67
CONCHO RES INC COM STK	5,250.00	665,334.80	539,647.50
CONOCOPHILLIPS COM	52,523.00	2,750,252.96	3,274,809.05
COOPER COS INC COM NEW COM NEW	3,070.00	484,874.43	781,315.00
COPART INC COM	9,300.00	301,014.12	444,354.00
CORE LABORATORIES NV NLG0.03	21,194.00	2,406,794.80	1,264,434.04
CORECIVIC INC COM	33,925.00	798,898.03	604,882.75
COSTAR GROUP INC COM	5,785.00	1,131,988.16	1,951,511.90
COSTAR GROUP INC COM	1,950.00	465,252.59	657,813.00
CROWN CASTLE INTL CORP NEW COM	18,770.00	2,127,464.49	2,038,985.10
CSL LTD NPV	32,330.00	2,266,396.66	4,214,300.99
CURTISS WRIGHT CORP COM	3,825.00	392,568.11	390,609.00
CVS HEALTH CORP COM	48,893.00	3,929,553.65	3,203,469.36
CVS HEALTH CORP COM	48,430.00	3,949,998.19	3,173,133.60
CYBER-ARK SOFTWARE LTD COM ILS0.01	10,700.00	508,765.60	793,298.00
D R HORTON INC COM	22,231.00	535,507.28	770,526.46
DANA INC COM	68,443.00	1,446,379.35	932,878.09
DAVITA INC COM	15,100.00	880,084.02	777,046.00
DEXCOM INC COM	4,000.00	537,356.04	479,200.00
DIAMONDBACK ENERGY INC COM	15,870.00	1,921,895.51	1,471,149.00
DIODES INC COM	12,925.00	474,768.68	416,960.50
DOLBY LABORATORIES INC CL A COM STK	11,000.00	570,244.47	680,240.00
DOLLAR GEN CORP NEW COM	42,511.00	3,544,917.59	4,594,588.88
DOLLARAMA INC COM STK NPV	49,185.00	2,044,876.74	1,169,305.13
DOMINION ENERGY INC COM STK NPV	33,100.00	2,364,268.71	2,365,326.00
DOMINOS PIZZA INC COM	2,225.00	411,255.88	551,777.75
DOVER CORP COM USD1.00	15,506.00	848,077.51	1,100,150.70
DTE ENERGY CO COM	16,200.00	1,928,226.35	1,786,860.00
DUNKIN BRANDS GROUP INC COM	7,350.00	403,491.64	471,282.00
EAGLE MATLS INC COM	11,970.00	1,125,963.89	730,529.10
EASTMAN CHEM CO COM	10,127.00	821,243.03	740,384.97
ECOLAB INC COM STK USD1	3,425.00	291,257.27	504,673.75
ELASTIC N V COM USD0.01	1,900.00	118,507.61	135,812.00
ELECTR ARTS COM	28,100.00	2,919,585.56	2,217,371.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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ELI LILLY & CO COM	17,800.00	1,947,792.41	2,059,816.00
ENTEGRI INC COM	20,300.00	690,478.35	566,268.50
ENTERPRISE FINL SVCS CORP COM STK	14,450.00	764,904.00	543,753.50
EOG RESOURCES INC COM	22,240.00	2,130,415.44	1,939,550.40
EPR PPTYS COM SH BEN INT COM SH BEN INT	20,103.00	1,180,670.18	1,287,195.09
EQT CORP COM	57,005.00	1,733,211.98	1,076,824.45
EQUITRANS MIDSTREAM CORP COM NPV WI	41,208.00	1,313,678.89	824,984.16
ESSILORLUXOTTICA EUR 0.18	16,947.00	2,200,990.04	2,139,743.86
ESSILORLUXOTTICA EUR0.18	13,868.00	1,550,690.99	1,722,450.71
EVEREST RE GROUP COM	4,065.00	898,050.57	885,194.40
EVERGY INC COM NPV	12,578.00	684,584.96	714,053.06
EXELON CORP COM	38,102.00	1,550,698.33	1,718,400.20
EXPEDIA GROUP INC COM USD0.001	19,370.00	2,495,056.80	2,182,030.50
EXPERIAN ORD USD0.10	157,946.00	2,796,842.64	3,832,098.88
FABRINET COM USD0.01	12,135.00	421,895.56	622,646.85
FEDEX CORP COM	8,725.00	1,377,003.12	1,407,604.25
FERRARI N V FERRARI N V COMMON S TOCK	26,750.00	3,024,036.96	2,660,020.00
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	38,761.00	999,598.99	1,218,645.84
FIDELITY NATL INFORMATION SVCS INC COM STK	25,150.00	2,032,598.74	2,579,132.50
FIDELITY NATL INFORMATION SVCS INC COM STK	4,800.00	345,055.49	492,240.00
FIRST BANCORP N C COM	15,450.00	616,363.34	504,597.00
FIRST FINL BANCORP OHIO COM	35,375.00	705,652.13	839,095.00
FIRST HAWAIIAN INC COM	18,095.00	512,467.99	407,318.45
FIRST MERCHANTS CORP COM	21,475.00	634,965.85	735,948.25
FIRSTCASH INC COM	5,300.00	293,239.57	383,455.00
FIRSTENERGY CORP COM	29,526.00	988,144.22	1,108,701.30
FISERV INC COM	47,050.00	2,885,161.55	3,457,704.50
FLEETCOR TECHNOLOGIES INC COM	4,025.00	659,817.88	747,523.00
FLIR SYS INC COM	10,165.00	379,792.07	442,584.10
FORD MTR CO DEL COM FRAC CUSIP 345370860	42,000.00	-	-
FORTIVE CORP COM MON STOCK	33,000.00	1,720,676.95	2,232,780.00
FRANKLIN ELEC INC COM	10,250.00	345,849.80	439,520.00
GALLAGHER ARTHUR J & CO COM	6,080.00	370,383.39	448,096.00
GALLAGHER ARTHUR J & CO COM	29,219.00	1,910,519.79	2,153,440.30
GARTNER INC COM	7,550.00	555,638.91	965,192.00
GEBERIT AG CHF0.10 (REGD)	5,140.00	1,977,074.30	1,993,327.25
GENERAL DYNAMICS CORP COM	11,040.00	1,668,750.87	1,735,598.40
GENERAL DYNAMICS CORP COM	6,752.00	773,339.18	1,061,481.92
GENERAL ELECTRIC CO	197,714.00	3,574,284.44	1,496,694.98
GENERAL MILLS INC COM	48,800.00	2,341,927.89	1,900,272.00
GENPACT LIMITED COM STK USD0.01	16,270.00	518,647.66	439,127.30
GLOBAL PMTS INC COM	15,400.00	983,777.28	1,588,202.00
GODADDY INC CL A CL A	35,700.00	2,150,780.58	2,342,634.00
GRAFTECH INTL LTD COM	45,550.00	845,971.13	521,092.00
GRAPHIC PACKAGING HLDG CO COM STK	57,750.00	655,302.77	614,460.00
GREEN DOT CORP COM STK	4,525.00	359,624.09	359,828.00
GRUBHUB INC COM	4,700.00	511,286.15	361,007.00
HALLIBURTON CO COM	25,945.00	1,468,237.22	689,618.10
HENRY SCHEIN INC COMMON STOCK	7,500.00	571,182.31	588,900.00
HERBALIFE NUTRITION LTD COM STK	5,700.00	326,550.58	336,015.00
HERSHEY COMPANY COM STK USD1	4,600.00	476,498.13	493,028.00
HEXAGON AB SER'B/NPV	53,830.00	3,171,852.74	2,477,217.64
HEXCEL CORP NEW COM	10,700.00	555,941.21	613,538.00
HILLENBRAND INC COM STK	10,025.00	297,336.40	380,248.25
HOME BANCSHARES INC COM	42,485.00	973,718.54	694,204.90
HOME DEPOT INC COM	11,325.00	1,200,846.71	1,945,861.50
HONEYWELL INTL INC COM STK	17,060.00	1,863,392.94	2,253,967.20
HONEYWELL INTL INC COM STK	19,614.00	1,791,139.58	2,591,401.68
HORMEL FOODS CORP COM	45,405.00	1,610,403.17	1,937,885.40
HOULIHAN LOKEY INC CL A CL A	22,965.00	1,031,096.49	845,112.00
HUBBELL INC COM	7,805.00	847,814.75	775,348.70
HUDSON PACIFIC PROPERTIES INC COM	29,976.00	1,008,385.17	871,102.56
HUNT J B TRANS SVCS INC COM	4,175.00	386,927.34	388,442.00
HUNTINGTON INGALLS INDS INC COM	4,475.00	805,456.64	851,637.25
IAC / INTERACTIVECORP COM PAR \$.001 STK	2,450.00	488,380.45	448,448.00
ICON PLC COM	20,998.00	1,598,532.62	2,713,151.58
IDACORP INC COM	12,050.00	1,001,773.27	1,121,373.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ILLUMINA INC COM	10,860.00	2,225,674.95	3,257,239.80
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	33,210.00	1,078,131.40	848,495.69
INSTALLED BLDG PRODS INC COM	13,665.00	733,260.43	460,373.85
INTEGRA LIFESCIENCES HLDG CORP COM DESP	13,125.00	591,493.37	591,937.50
INTERCONTINENTAL EXCHANGE INC COM	28,080.00	1,537,592.94	2,115,266.40
INTERCONTINENTAL EXCHANGE INC COM	45,050.00	2,932,283.54	3,393,616.50
INTERFACE INC COM	16,049.00	302,746.20	228,698.25
INTERNATIONAL GAME TECHNOLOGY COMMON STOCK	18,000.00	359,712.31	263,340.00
INTL FLAVORS & FRAGRANCES INC COM	5,300.00	724,479.37	711,631.00
INTUIT COM	20,375.00	3,013,460.77	4,010,818.75
INTUITIVE SURGICAL INC COM NEW STK	6,140.00	3,206,878.98	2,940,568.80
J & J SNACK FOODS CORP COM STK NPV	4,899.00	587,209.26	708,346.41
JOHNSON & JOHNSON COM USD1	22,815.00	2,280,190.18	2,944,275.75
JOHNSON & JOHNSON COM USD1	11,842.00	1,029,914.92	1,528,210.10
JOHNSON CTLS INTL PLC COM USD0.01	87,108.00	3,806,357.34	2,582,752.20
JPMORGAN CHASE & CO COM	28,660.00	1,688,020.14	2,797,789.20
JPMORGAN CHASE & CO COM	31,126.00	1,512,342.27	3,038,520.12
KAR AUCTION SVCS INC COM STK	13,150.00	409,799.47	627,518.00
KEYENCE CORP NPV	7,339.00	1,793,092.11	3,724,518.25
KOSMOS ENERGY LTD COM USD0.01	70,325.00	517,019.81	286,222.75
LAKELAND FINL CORP COM STK	11,900.00	409,820.49	477,904.00
LAM RESH CORP COM	3,600.00	525,605.98	490,212.00
LAM RESH CORP COM	5,875.00	709,036.64	799,998.75
LAMAR ADVERTISING CO NEW CL A CL A	18,915.00	1,096,043.83	1,308,539.70
LAMB WESTON HLDGS INC COM USD5	6,600.00	466,316.37	485,496.00
LANDSTAR SYS INC COM	6,850.00	785,614.01	655,339.50
LANTHEUS HLDGS INC COM	21,575.00	358,905.42	337,648.75
LATTICE SEMICONDUCTOR CORP COM	29,250.00	192,366.62	202,410.00
LINDE PLC COM USD0.001	22,400.00	3,656,357.48	3,495,296.00
LITTELFUSE INC COM	4,225.00	759,146.47	724,503.00
LITTELFUSE INC COM	5,270.00	1,015,550.89	903,699.60
LIVANOVA PLC ORD GBP1.00 (DI)	5,775.00	456,647.10	528,239.25
LOGMEIN INC COM	5,775.00	656,007.04	471,066.75
LOWES COS INC COM	49,250.00	4,729,792.01	4,548,730.00
LOWES COS INC COM	36,814.00	2,893,623.98	3,400,141.04
LPL FINL HLDGS INC COM	16,025.00	963,377.23	978,807.00
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	11,601.00	1,944,945.59	3,424,166.74
MARTIN MARIETTA MATLS INC COM	3,675.00	682,197.34	631,622.25
MARVELL TECH GROUP COM USD0.002	41,900.00	736,939.52	678,361.00
MARVELL TECH GROUP COM USD0.002	70,910.00	957,129.92	1,148,032.90
MASTERCARD INC CL A	30,200.00	2,750,607.29	5,697,230.00
MAXLINEAR INC COMMON STOCK	39,375.00	885,800.46	693,000.00
MC CORMICK & CO INC COM NON-VTG	2,650.00	268,161.51	368,986.00
MEDNAX INC COM	14,000.00	944,519.48	462,000.00
MEDTRONIC PLC COMMON STOCK	39,576.00	3,132,922.42	3,599,832.96
MEDTRONIC PLC COMMON STOCK	31,035.00	2,613,448.56	2,822,943.60
MERCK & CO INC NEW COM	16,880.00	884,362.01	1,289,800.80
MERCURY GEN CORP NEW COM	19,123.00	915,384.63	988,850.33
MERIDIAN BIOSCIENCE INC COM	10,625.00	163,864.61	184,450.00
METTLER-TOLEDO INTL INC COM	5,571.00	3,211,662.99	3,150,846.18
MFA FINL INC	81,525.00	620,853.17	544,587.00
MGIC INVT CORP WIS COM	66,825.00	758,903.88	698,989.50
MGM GROWTH PPTYS LLC CL A COM CL A COM	28,042.00	753,036.12	740,589.22
MICROSOFT CORP COM	19,670.00	1,396,892.31	1,997,881.90
MICROSOFT CORP COM	139,050.00	10,560,998.82	14,123,308.50
MICROSOFT CORP COM	29,740.00	1,337,566.28	3,020,691.80
MIDDLEBY CORP COM	4,990.00	613,849.47	512,622.70
MKS INSTRS INC COM	8,155.00	731,846.62	526,894.55
MLP APOLLO GLOBAL MGMT LLC CL A SHS	25,100.00	606,745.45	615,954.00
MONOLITHIC PWR SYS INC COM	6,175.00	718,795.58	717,843.75
MONOLITHIC PWR SYS INC COM	3,850.00	466,028.84	447,562.50
MOODYS CORP COM	26,210.00	3,316,162.98	3,670,448.40
MOOG INC CL A	2,575.00	220,348.49	199,511.00
MORGAN STANLEY COM STK USD0.01	33,705.00	1,898,855.83	1,336,403.25
MOTOROLA SOLUTIONS INC	17,590.00	1,546,669.84	2,023,553.60
MURPHY OIL CORP COM	48,133.00	1,506,167.84	1,125,830.87
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	18,450.00	452,042.05	488,187.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
NATUS MED INC DEL COM	14,550.00	485,345.00	495,136.50
NESTLE SA CHF0.10(REGD)	41,638.00	3,047,332.67	3,370,574.56
NETFLIX INC COM STK	14,550.00	3,464,298.94	3,894,453.00
NEUROCRINE BIOSCIENCES INC COM	4,725.00	305,347.69	337,412.25
NEW YORK CMNTY BANCORP INC COM	113,769.00	1,228,938.92	1,070,566.29
NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	45,000.00	469,914.56	309,150.00
NEXSTAR MEDIA GROUP INC CL A CL A	11,100.00	738,711.24	872,904.00
NEXTERA ENERGY INC COM	10,675.00	1,005,248.02	1,855,528.50
NIKE INC CL B	70,350.00	4,278,323.93	5,215,749.00
NOMAD FOODS LIMITED COMMON STOCK	39,620.00	662,980.58	662,446.40
NORDSON CORP COM	3,800.00	451,022.98	453,530.00
NORTHROP GRUMMAN CORP COM	11,000.00	3,031,418.75	2,693,900.00
NORTHROP GRUMMAN CORP COM	6,715.00	2,150,978.65	1,644,503.50
NUVASIVE INC COM	4,750.00	228,408.74	235,410.00
NVENT ELECTRIC PLC COM USD0.01 WI	38,330.00	965,823.95	860,891.80
NVIDIA CORP COM	13,650.00	2,247,128.93	1,822,275.00
O REILLY AUTOMOTIVE INC NEW COM USD0.01	2,725.00	575,340.58	938,299.25
OCCIDENTAL PETROLEUM CORP	21,758.00	1,452,033.87	1,335,506.04
OIL STS INTL INC COM ISIN US6780261052	8,525.00	275,220.26	121,737.00
ORACLE CORP COM	75,474.00	3,237,859.57	3,407,651.10
ORACLE CORP COM	39,079.00	1,663,702.64	1,764,416.85
OSI SYS INC COM	12,110.00	847,529.49	887,663.00
OWENS ILL INC COM NEW	62,258.00	1,540,536.40	1,073,327.92
OXFORD INDS INC COM	6,797.00	569,047.99	482,858.88
PAC PREMIER BANCORP COM	25,475.00	794,727.02	650,122.00
PACKAGING CORP AMER COM ISIN US6951561090	10,908.00	779,692.79	910,381.68
PAGSEGURO DIGITAL LTD COM USD CLS A	90,000.00	2,507,017.35	1,685,700.00
PAYPAL HLDGS INC COM	71,050.00	4,450,909.72	5,974,594.50
PENN VA CORP NEW COM	16,240.00	1,177,350.69	877,934.40
PENTAIR PLC COM STK	11,280.00	451,680.21	426,158.40
PEPSICO INC COM	18,295.00	1,608,281.97	2,021,231.60
PERFORMANCE FOOD GROUP CO COM	20,500.00	678,930.12	661,535.00
PERKINELMER INC COM	10,625.00	559,827.95	834,593.75
PERNOD RICARD NPV EUR 1.55	18,743.00	3,132,962.64	3,070,354.60
PERSPECTA INC COM	34,900.00	822,705.39	600,978.00
PFIZER INC COM	82,233.00	2,250,310.31	3,589,470.45
PG& E CORP COM	76,055.00	2,656,547.70	1,806,306.25
PHILIP MORRIS INTL COM STK NPV	30,188.00	2,032,599.28	2,015,350.88
PHILLIPS 66 COM	37,800.00	2,916,740.08	3,256,470.00
PHYSICIANS RLTY TR COM	64,395.00	1,090,679.08	1,032,251.85
PINNACLE FINL PARTNERS INC COM	8,980.00	562,370.46	413,978.00
PIVOTAL SOFTWARE INC CL A COM CL A COM	20,000.00	441,513.93	327,000.00
POLYONE CORP COM	21,350.00	810,868.18	610,610.00
POOL CORP COM STK	3,550.00	289,228.87	527,707.50
POWER INTEGRATIONS INC COM	2,400.00	146,386.25	146,352.00
PRA HEALTH SCIENCES INC COM	4,275.00	227,377.61	393,129.00
PREMIER INC CL A CL A	11,210.00	358,555.95	418,693.50
PRESIDIO INC COM	31,975.00	498,777.84	417,273.75
PROGRESSIVE CORP OH COM	25,700.00	1,095,477.63	1,550,481.00
PROPETRO HLDG CORP COM	11,875.00	246,125.31	146,300.00
PTC INC COM	5,000.00	484,335.90	414,500.00
PUB STORAGE COM	4,960.00	1,171,931.44	1,003,953.60
QUALCOMM INC COM	43,815.00	2,811,090.27	2,493,511.65
QURATE RETAIL INC	23,266.00	524,645.98	454,152.32
RAIA DROGASIL SA COM NPV	14,312.00	296,007.35	211,038.07
RAYTHEON CO USD0.01	17,300.00	2,743,942.01	2,652,955.00
RENAISSANCE RE HLDGS LTD COM	5,700.00	637,572.03	762,090.00
REPUBLIC SVCS INC COM	20,275.00	895,964.83	1,461,624.75
RESMED INC COM	18,951.00	2,086,472.90	2,157,950.37
RETAIL PPTYS AMER INC CL A	37,770.00	484,904.00	409,804.50
REV GROUP INC COM	14,600.00	344,623.62	109,646.00
RPM INTL INC	15,800.00	821,188.96	928,724.00
SALESFORCE COM INC COM STK	47,900.00	3,829,538.01	6,560,863.00
SANOFI SPONSORED ADR	55,654.00	2,467,301.57	2,415,940.14
SAREPTA THERAPEUTICS INC COM	4,825.00	634,564.46	526,552.25
SBA COMMUNICATIONS CORP USD0.01 CL A	7,100.00	565,399.90	1,149,419.00
SCHLUMBERGER LTD COM COM	38,758.00	2,479,067.84	1,398,388.64

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
SELECTIVE INS GROUP INC COM	12,750.00	785,828.81	776,985.00
SHERWIN-WILLIAMS CO COM	5,005.00	1,592,381.49	1,969,267.30
SHOPIFY INC CL A SHOPIFY INC	23,724.00	2,944,902.82	3,284,587.80
SIGNATURE BK NY N Y COM	8,927.00	1,194,555.90	917,784.87
SIKA AG -ORDSHR VOTING BO	15,600.00	1,980,305.75	1,971,758.98
SILICON LABORATORIES INC COM	7,250.00	480,588.16	571,372.50
SIMON PROPERTY GROUP INC COM	12,135.00	2,226,165.00	2,038,558.65
SOUTHWEST GAS HLDGS INC COM	13,875.00	1,050,265.42	1,061,437.50
SPECTRUM BRANDS HLDGS INC COM USD0.01	22,709.00	1,940,309.91	959,455.25
SPIRE INC COM	12,525.00	813,556.19	927,852.00
STAG INDL INC COM	41,056.00	995,658.33	1,021,473.28
STATE STR CORP COM	14,811.00	1,246,201.34	934,129.77
STRYKER CORP	22,300.00	3,839,822.33	3,495,525.00
SUMMIT MATLS INC CL A CL A	28,415.00	847,213.63	352,346.00
SVB FINANCIAL GROUP COMMON STOCK	3,100.00	727,977.22	588,752.00
TD AMERITRADE HLDG CORP STK	13,500.00	630,569.18	660,960.00
TEGNA INC COM	59,425.00	772,667.14	645,949.75
TELEFLEX INC COM	4,035.00	559,857.75	1,042,966.80
TENCENT HLDGS LIMITED COMMON STOCK	89,546.00	2,160,759.13	3,591,287.14
TEXAS INSTRUMENTS INC COM	25,560.00	1,357,758.95	2,415,420.00
THERMO FISHER CORP	16,650.00	2,785,729.47	3,726,103.50
TOTAL SYS SVCS INC COM	7,800.00	744,545.59	634,062.00
TRANSDIGM GROUP INC COM	1,425.00	334,473.17	484,585.50
TRANSDIGM GROUP INC COM	5,407.00	1,064,253.98	1,838,704.42
TRANSUNION COM	12,400.00	619,467.42	704,320.00
TWO HARBORS INVESMENT CORP	51,875.00	772,667.04	666,075.00
U S XPRESS ENTERPRISES INC CL A CL A	16,300.00	221,852.31	91,443.00
UGI CORP NEW COM	19,010.00	535,222.16	1,014,183.50
ULTA BEAUTY INC COM STK USD0.01	1,700.00	399,024.97	416,228.00
UNION PAC CORP COM	21,250.00	2,464,749.01	2,937,387.50
UNION PAC CORP COM	14,720.00	673,555.16	2,034,745.60
UNIT CORP COM	10,775.00	240,613.31	153,867.00
UNITED CMNTY BK BLAIRSVILLE GA COM	35,500.00	1,033,016.98	761,830.00
UNITED TECHNOLOGIES CORP COM	23,553.00	2,490,760.23	2,507,923.44
UNITEDHEALTH GROUP INC COM	8,216.00	1,921,093.31	2,046,769.92
UNITEDHEALTH GROUP INC COM	32,330.00	4,878,978.24	8,054,049.60
UNVL HEALTH SERVICES INC CL B COM	15,861.00	1,747,704.30	1,848,758.16
US BANCORP	48,669.00	2,528,433.97	2,224,173.30
US BANCORP	41,855.00	2,311,020.95	1,912,773.50
VEEVA SYS INC CL A COM CL A COM	25,000.00	2,013,644.83	2,233,000.00
VENATOR MATERIALS COM USD0.001	23,100.00	374,142.56	96,789.00
VERISK ANALYTICS INC COM STK	6,100.00	482,960.16	665,144.00
VERTEX PHARMACEUTICALS INC COM	3,650.00	495,359.02	604,841.50
VIRTU FINL INC CL A CL A	15,800.00	385,736.51	407,008.00
VISA INC COM CL A STK	72,900.00	3,747,591.99	9,618,426.00
WABCO HLDGS INC COM STK	4,200.00	412,046.45	450,828.00
WAL-MART DE MEX COM NPV	970,408.00	2,146,329.88	2,462,267.86
WALT DISNEY CO	16,280.00	1,814,812.64	1,785,102.00
WASTE CONNECTIONS INC COM	12,200.00	744,025.22	905,850.00
WEC ENERGY GROUP INC COM	26,430.00	1,334,192.06	1,830,541.80
WELLCARE HLTH PLANS INC COM	3,150.00	781,721.01	743,683.50
WELLS FARGO & CO NEW COM STK	39,640.00	1,560,802.51	1,826,611.20
WELLS FARGO & CO NEW COM STK	72,317.00	3,035,027.12	3,332,367.36
WESTERN ALLIANCE BANCORPORATION COM	22,314.00	785,168.56	881,179.86
WESTERN ALLIANCE BANCORPORATION COM	35,155.00	1,864,035.85	1,388,270.95
WILLIAMS SONOMA INC COM	9,090.00	480,390.44	458,590.50
WINTRUST FINL CORP COM	12,786.00	573,504.66	850,141.14
WOLVERINE WORLD WIDE INC COM	13,600.00	493,315.00	433,704.00
WOODWARD INC COM	6,490.00	321,175.90	482,142.10
WORKDAY INC CL A COM USD0.001	5,050.00	821,115.45	806,384.00
WPX ENERGY INC COM SHS	87,870.00	1,254,699.16	997,324.50
WYNDHAM DESTINATIONS INC COM STK	27,524.00	906,589.67	986,460.16
XILINX INC COM	41,150.00	3,112,096.43	3,504,745.50
ZAYO GROUP HLDGS INC COM	34,135.00	1,072,155.59	779,643.40
ZENDESK INC COM	7,500.00	413,147.64	437,775.00
ZIMMER BIOMET HLDGS INC COM	14,772.00	1,518,357.83	1,532,151.84
ZIONS BANCORPORATION N A	21,540.00	768,950.01	877,539.60

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ZOETIS INC COM USD0.01 CL 'A'	38,300.00	2,153,589.63	3,276,182.00
Total Corporate Stock - Common	11,619,544.22	581,122,943.21	643,535,697.20
<u>Partnership/Joint Venture Interests</u>			
ABBOTT CAPITAL PRIVATE EQUITY FUND V, LP	3,786,718.82	3,786,718.82	2,025,307.89
ABBOTT CAPITAL PRIVATE EQUITY FUND VI (OFFSHORE), LP	17,124,898.79	17,124,898.79	21,396,022.00
ABBOTT CAPITAL PRIVATE EQUITY FUND VII (OFFSHORE), LP	24,165,225.36	24,165,225.36	29,126,414.00
ADAMS STREET 2006 DIRECT FUND, LP	1,243,898.00	1,243,898.00	1,418,370.00
HANCOCK US REAL ESTATE FUND, L.P.	35,373,245.00	35,373,245.00	44,118,491.16
JP MORGAN EURO SUB FD C LP	61.98	501,887.95	670,338.10
LANDMARK REAL ESTATE PARTNERS VIII, L.P	4,995,744.00	4,995,744.00	6,852,552.00
MESIROW INSTITUTIONAL MULTI-STRATEGY FUND, LP	24,955,119.08	24,955,119.08	45,617,088.14
NB CROSSROADS XX- PLAN ASSET ALLOCATION LP	20,700,000.00	20,700,000.00	28,679,159.00
POMONA CAPITAL IX LP	14,044,098.81	14,044,098.81	14,909,084.00
PRIVATE ADVISORS SECONDARY FUND V, LP	16,248,778.51	16,248,778.51	19,808,781.78
Total Partnership/Joint Venture Interests	162,637,788.35	163,139,614.32	214,621,608.07
<u>Value of Interest in 103-12 Investment Entities</u>			
ADAMS STREET PARTNERSHIP FUND - 2006 NON-U.S. FUND, LP	3,275,167.00	3,275,167.00	2,581,556.00
ADAMS STREET PARTNERSHIP FUND -2006 U.S.FUND, LP	6,759,468.00	6,759,468.00	5,321,773.00
CF LAZARD EMERGING MKT EQTY GROUP TR FD	2,022,984.37	117,202,392.51	99,345,023.94
CF LSV INTERNATIONAL EQUITY TRUST	1,412,542.05	68,635,404.91	91,050,916.30
CF MORGAN STANLEY INVESTMENT MANAGEMENT EMERGING MARKETS POOLED TRUST FD	1,316,548.13	84,086,791.19	97,286,324.07
CF WA OPPORTUNISTIC NON DOLLAR HEDGED PORTFOLIO LLC	189.59	4,471.62	5,942.32
CF WA OPPORTUNISTIC US \$ HIGH YIELD SEC PORT LLC	38,363.89	916,129.91	1,248,898.14
CF WESTERN AGRI INS WESTDALE 4245 NORTH CENTRAL LLC MORTGAGE BACKED SEC PORT	1,315,575.51	19,062,114.86	26,022,083.57
CF WESTN AST FLOATING RATE HI INC FD LLC	106,663.49	1,801,797.15	2,235,453.49
Total Value of Interest in 103-12 Investment Entities	16,247,502.03	301,743,737.15	325,097,970.83
<u>Value of Interest in Pooled Separate Accounts</u>			
CF PRINCIPAL REAL ESTATE INV U.S PROPERTY SEPARATE ACCOUNT	1,102,401.68	60,000,000.00	60,524,405.39
Total Pooled Separate Accounts	1,102,401.68	60,000,000.00	60,524,405.39
<u>Value of Interest in Common/Collective Trusts</u>			
* NTGI COLTV GOVT STIF REGISTERED	9.57	9.57	9.57
* NTGI COLTV GOVT STIF REGISTERED	87.86	87.86	87.86
* NTGI COLTV GOVT STIF REGISTERED	1,239,002.77	1,239,002.77	1,239,002.77
* NTGI COLTV GOVT STIF REGISTERED	-	-	-
* NTGI COLTV GOVT STIF REGISTERED	0.50	0.50	0.50
* NTGI COLTV GOVT STIF REGISTERED	2,125,367.40	2,125,367.40	2,125,367.40
* NTGI COLTV GOVT STIF REGISTERED	1,859,675.46	1,859,675.46	1,859,675.46
* NTGI COLTV GOVT STIF REGISTERED	1,454,280.52	1,454,280.52	1,454,280.52
* NTGI COLTV GOVT STIF REGISTERED	3,178.04	3,178.04	3,178.04
* NTGI COLTV GOVT STIF REGISTERED	1,995.03	1,995.03	1,995.03
* NTGI COLTV GOVT STIF REGISTERED	187.79	187.79	187.79
* NTGI COLTV GOVT STIF REGISTERED	2,638,638.16	2,638,638.16	2,638,638.16
* NTGI COLTV GOVT STIF REGISTERED	25,209.66	25,209.66	25,209.66
* NTGI COLTV GOVT STIF REGISTERED	11,881,749.70	11,881,749.70	11,881,749.70
* NTGI COLTV GOVT STIF REGISTERED	1,981,443.31	1,981,443.31	1,981,443.31
* NTGI COLTV GOVT STIF REGISTERED	1,294,752.34	1,294,752.34	1,294,752.34
* NTGI COLTV GOVT STIF REGISTERED	1,062,760.56	1,062,760.56	1,062,760.56
Total Value of Interest in Common/Collective Trusts	25,568,338.67	25,568,338.67	25,568,338.67
<u>Interest Bearing Cash</u>			
United States dollar	7,330,221.96	7,330,221.96	7,330,221.96
United States dollar	3,564,584.62	3,564,584.62	3,564,584.62

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
United States dollar	2,349,444.35	2,348,855.45	2,349,444.35
United States dollar	1,469,359.65	1,469,359.65	1,469,359.65
United States dollar	70.45	70.45	70.45
United States dollar	34.34	34.34	34.34
United States dollar	0.75	0.75	0.75
Total Interest Bearing Cash	14,713,716.12	14,713,127.22	14,713,716.12
<u>Other - Immediate Participation Guarantee Fund</u>			
GAC AXA EQUITABLE CNTRCT #580 **INC	16,002.00	16,002.00	16,002.00
Total Other - Immediate Participation Guarantee Fund	16,002.00	16,002.00	16,002.00
<u>Other - Other Financial Instruments</u>			
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	261,000.00	-	-
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	1,882,000.00	711.17	-
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	1,859,000.00	351.68	-
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(4,610,000.00)	-	(8,252.36)
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(121,000.00)	-	(216.60)
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(1,859,000.00)	-	(3,327.80)
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(1,882,000.00)	-	(3,368.97)
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	1,860,000.00	720.37	-
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(261,000.00)	-	(467.22)
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	4,610,000.00	1,439.54	-
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	121,000.00	-	-
BASIS CME_GOLDUSD USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(1,860,000.00)	-	(3,329.59)
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 03/20/2024 LEGID:0WS029389-	162,000.00	51.24	344.19
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 03/20/2024 LEGID:0WS029389-	(162,000.00)	-	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	937,000.00	-	1,677.32
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	3,584,000.00	-	6,415.72
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	(2,816,000.00)	-	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	(3,584,000.00)	-	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	3,256,000.00	-	5,828.57
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	(937,000.00)	-	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	2,816,000.00	-	4,806.07
BASIS CME_GOLDUSD USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	(3,256,000.00)	-	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(1,928,000.00)	(18.15)	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	4,820,000.00	-	10,044.88
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(1,969,000.00)	-	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	283,000.00	86.79	601.26
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	1,950,000.00	-	4,063.80
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(4,820,000.00)	-	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	1,928,000.00	-	4,096.23
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(283,000.00)	-	-
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	1,969,000.00	232.57	4,183.34
BASIS CME_GOLDUSD USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(1,950,000.00)	-	-
CDS / STS ICE_GOLDUSD 12-20-2022 0WS027300	(1,120,000.00)	(85,866.67)	(38,763.87)
CDS / STS ICE_GOLDUSD PURC PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 0WZ027302	1,120,000.00	-	-
CME_IRS CME_GOLDUSD EUR P 1.5%/R 6M EURIB 23/08/2047 LEGID:0WS026161-	78,200.00	110.53	-
CME_IRS CME_GOLDUSD EUR P 1.5%/R 6M EURIB 23/08/2047 LEGID:0WS026161-	(78,200.00)	(59.26)	(3,266.11)
CME_IRS GOLDUS33 02/15/2036 USD P 3MLIBOR / R 3% 0WS029421-0WZ029	(1,834,000.00)	-	-
CME_IRS GOLDUS33 02/15/2036 USD P 3MLIBOR / R 3% 0WS029421-0WZ029	1,834,000.00	1,055.21	39,075.39
CME_IRS GOLDUS33 02/15/2044 USD P 3.33% / R 3MLIBOR 0WS029025-0WZ029	1,410,000.00	255.86	-
CME_IRS GOLDUS33 02/15/2044 USD P 3.33% / R 3MLIBOR 0WS029025-0WZ029	(1,410,000.00)	(357.57)	(121,218.97)
CME_IRS GOLDUS33 05/04/2021 MXN P 28DTIIE / R 7.351% 0WS027862-0WZ027	73,890,000.00	340.52	-
CME_IRS GOLDUS33 05/04/2021 MXN P 28DTIIE / R 7.351% 0WS027862-0WZ027	(73,890,000.00)	(1,150.22)	(98,820.78)
CME_IRS GOLDUS33 05/15/2044 USD P 3% / R 3MLIBOR 0WS029405-0WZ029	1,480,000.00	1,146.95	-
CME_IRS GOLDUS33 05/15/2044 USD P 3% / R 3MLIBOR 0WS029405-0WZ029	(1,480,000.00)	-	(36,044.07)
CME_IRS GOLDUS33 05/31/2022 USD P 3MLIBOR / R 2.25% 0WS026724-0WZ026	(1,200,000.00)	-	(13,144.20)
CME_IRS GOLDUS33 05/31/2022 USD P 3MLIBOR / R 2.25% 0WS026724-0WZ026	1,200,000.00	2,228.37	-
CME_IRS GOLDUS33 06/04/2022 MXN P 28DTIIE / R 7.33% 0WS027904-0WZ027	50,600,000.00	180.12	-
CME_IRS GOLDUS33 06/04/2022 MXN P 28DTIIE / R 7.33% 0WS027904-0WZ027	(50,600,000.00)	(1,615.01)	(94,037.70)
CME_IRS GOLDUS33 08/31/2022 USD P 3MLIBOR / R 2.85% 0WS028027-0WZ028	5,856,000.00	-	99,652.14
CME_IRS GOLDUS33 08/31/2022 USD P 3MLIBOR / R 2.85% 0WS028027-0WZ028	(5,856,000.00)	(1,655.01)	-

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
CME_IRS GOLDUS33 12/18/2021 USD P 3MLIBOR / R 3.23% 0WS029249-0WZ029	(10,083,000.00)	(19.87)	-
CME_IRS GOLDUS33 12/18/2021 USD P 3MLIBOR / R 3.23% 0WS029249-0WZ029	10,083,000.00	16,286.63	139,235.14
CME_IRS GOLDUS33 12/18/2029 USD P 3.3% / R 3MLIBOR 0WS029264-0WZ029	2,229,000.00	669.15	-
CME_IRS GOLDUS33 12/18/2029 USD P 3.3% / R 3MLIBOR 0WS029264-0WZ029	(2,229,000.00)	(12,221.85)	(104,789.75)
CME_IRS GOLDUS33 26/10/2021 GBP P 1.271% / R 6MLIBOR 0WS028886-0WZ028	1,098,000.00	537.13	-
CME_IRS GOLDUS33 26/10/2021 GBP P 1.271% / R 6MLIBOR 0WS028886-0WZ028	(1,098,000.00)	-	(29.51)
CME_IRS GOLDUS33 30/10/2021 GBP P 1.385% / R 3MLIBOR 0WS029009-0WZ029	5,223,000.00	-	-
CME_IRS GOLDUS33 30/10/2021 GBP P 1.385% / R 3MLIBOR 0WS029009-0WZ029	(5,223,000.00)	(1,848.80)	(6,894.81)
CME_OIS GOLDUS33 12/31/2020 USD P 2.6% / R 1DFFUND 0WS029363-0WZ029	(6,343,000.00)	(3,941.11)	(28,774.39)
CME_OIS GOLDUS33 12/31/2020 USD P 2.6% / R 1DFFUND 0WS029363-0WZ029	6,343,000.00	-	-
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW	175,000.00	156,499.00	17.50
ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW	50,000.00	30,500.00	-
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	210,000.00	209,844.60	21.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	75,000.00	74,944.50	7.50
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	60,000.00	60,000.00	-
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	80,000.00	77,764.80	-
FUT CALL FEB 19 CBT 5Y T-NOTE 1140	(10.00)	(3,162.37)	(7,812.50)
FUT CALL FEB 19 T-NOTE OPTION 1200	(13.00)	(8,133.77)	(26,812.50)
FUT CALL FEB 19 T-NOTE OPTION 1210	(10.00)	(4,514.00)	(11,875.00)
FUT CALL FEB 19 T-NOTE OPTION 1212	(7.00)	(4,362.89)	(6,890.66)
FUT CALL FEB 19 T-NOTE OPTION 1220	(9.00)	(4,062.60)	(4,781.25)
FUT CALL FEB 19 U.S. T-BONDS 1490	(6.00)	(3,020.90)	(1,593.78)
FUT CALL MAR 19 CBT 5Y T-NOTE 114.00	(9.00)	(3,523.53)	(8,085.94)
FUT CALL MAR 19 T-NOTE OPTION 122.00	(5.00)	(3,428.85)	(3,828.15)
FUT DEC 19 EURO DOLLARS	129.00	31,283,078.25	31,395,375.00
FUT DEC 19 EURO DOLLARS	(129.00)	(31,283,078.25)	(31,395,375.00)
FUT JUN 20 EURO DOLLARS	55.00	13,386,988.15	13,406,937.50
FUT JUN 20 EURO DOLLARS	(55.00)	(13,386,988.15)	(13,406,937.50)
FUT MAR 19 10 YR T-NOTES	(3.00)	(365,578.13)	(366,046.88)
FUT MAR 19 10 YR T-NOTES	3.00	365,578.13	366,046.88
FUT MAR 19 CBT 5Y T-NOTE	(17.00)	(1,949,953.13)	(1,949,687.50)
FUT MAR 19 CBT 5Y T-NOTE	17.00	1,949,953.13	1,949,687.50
FUT MAR 19 CBT UL T-BONDS	(37.00)	(5,714,613.72)	(5,944,281.25)
FUT MAR 19 CBT UL T-BONDS	37.00	5,714,613.72	5,944,281.25
FUT MAR 19 CBT ULT TNOTE	(6.00)	(755,591.60)	(780,468.75)
FUT MAR 19 CBT ULT TNOTE	6.00	755,591.60	780,468.75
FUT MAR 19 EURO BUXL BND	(1.00)	(202,098.99)	(206,475.76)
FUT MAR 19 EURO BUXL BND	1.00	202,098.99	206,475.76
FUT MAR 19 EURO DOLLARS	23.00	5,619,362.50	5,594,175.00
FUT MAR 19 EURO DOLLARS	(23.00)	(5,619,362.50)	(5,594,175.00)
FUT MAR 19 EURX EUR-BUND	(50.00)	(9,149,751.94)	(9,347,537.96)
FUT MAR 19 EURX EUR-BUND	50.00	9,149,751.94	9,347,537.96
FUT MAR 19 EUX EURO-BTP	12.00	1,629,759.43	1,753,409.27
FUT MAR 19 EUX EURO-BTP	(12.00)	(1,629,759.43)	(1,753,409.27)
FUT MAR 19 OSE 10Y JGB	(2.00)	(2,702,385.19)	(2,779,565.24)
FUT MAR 19 OSE 10Y JGB	2.00	2,702,385.19	2,779,565.24
FUT MAR 19 U.S. T-BONDS	78.00	10,954,190.12	11,388,000.00
FUT MAR 19 U.S. T-BONDS	(78.00)	(10,954,190.12)	(11,388,000.00)
FUT MAR 19 US 2YR T-NOTE	(48.00)	(10,136,225.78)	(10,191,000.00)
FUT MAR 19 US 2YR T-NOTE	48.00	10,136,225.78	10,191,000.00
FUT MAR 21 EURO DOLLARS	7.00	1,705,112.50	1,707,300.00
FUT MAR 21 EURO DOLLARS	(7.00)	(1,705,112.50)	(1,707,300.00)
FUT PUT FEB 19 1 YR MIDCURVE 9687	(37.00)	(3,237.50)	(231.25)
FUT PUT FEB 19 1 YR MIDCURVE 9700	37.00	6,937.50	462.50
FUT PUT FEB 19 U.S. T-BONDS 1410	(6.00)	(1,552.12)	(562.50)
FUT PUT FEB 19 U.S. T-BONDS 1430	(5.00)	(2,178.85)	(1,250.00)
ICE_CDX GOLDUS33 12/20/2023 BUY CDX.NA.HY.31 0WS028746-0WZ028	230,000.00	-	-
ICE_CDX GOLDUS33 12/20/2023 BUY CDX.NA.HY.31 0WS028746-0WZ028	(230,000.00)	(16,976.01)	(5,022.17)
ICE_CDX GOLDUS33 12/20/2023 SELL CDX.NA.IG.31 0WS028647-0WZ028	(6,830,000.00)	-	-
ICE_CDX GOLDUS33 12/20/2023 SELL CDX.NA.IG.31 0WS028647-0WZ028	6,830,000.00	100,274.54	40,674.02
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP292832-0WR292	(8,164,000.00)	-	-
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP292832-0WR292	8,164,000.00	-	59,150.69
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP292956-0WR292	(1,700,000.00)	-	-
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP292956-0WR292	1,700,000.00	383.92	25,965.18
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293038-0WR293	(2,800,000.00)	-	-
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293038-0WR293	2,800,000.00	2,390.23	20,286.86
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293095-0WR293	(1,900,000.00)	-	-

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293095-0WR293	1,900,000.00	1,009.32	13,766.08
OIS SBNYUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293178-0WR293	806,000.00	785.74	5,839.72
OIS SBNYUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293178-0WR293	(806,000.00)	-	-
SWO_CDX BNPAFRPP 02/20/2019 ITRAXX_CDX_IG_CDSI_G_30 9WP026405	(1,020,000.00)	(2,065.50)	(630.36)
SWO_CDX BNPAFRPP 02/20/2019 ITRAXX_CDX_IG_CDSI_G_30 9WR018822	1,020,000.00	2,043.06	2,195.96
Total Other - Other Financial Instruments	649,920.00	580,808.63	(155,711.70)
<u>Value of Interest in Registered Investment Companies</u>			
MFC VANGUARD INTL EQUITY INDEX FDS FTSE ALL-WORLD EX USA SMALL CAP INDEX	957,288.00	110,163,453.36	90,636,027.84
MFO MORGAN STANLEY INSTL FD INC GLOBAL REAL ESTATE PORTFOLIO CL IS	4,280,040.82	47,478,146.30	39,333,575.14
Total Registered Investment Companies	5,237,328.82	157,641,599.66	129,969,602.98
Total Investments		1,788,206,327.62	1,889,398,092.24

* Indicates party-in-interest to the Plan.

Hess Corporation Employees' Pension Plan
EIN #13-4921002
Schedule H, Line 4j – Schedule of Reportable Transactions
Year Ended December 31, 2018

During 2018, there were no non-exempt party-in-interest transactions, loans, obligation or leases involving the plan.

Transactions during 2018 in excess of 5% of the fair value of the Plan assets at the beginning of the years are as follows:

Identity of Party Involved	Description of Asset	Purchase Price	Selling Price	Expenses Incurred with Transaction	Cost of Asset	Value on Transaction Date	Net Gain or (Loss)
Single Transactions							
Acquisitions:							
N/A							
Dispositions:							
N/A							
Series of Transactions							
Acquisitions:							
Northern Trust	NTGI COLTV GOVT STIF REGISTERED (1,057 Transactions)	\$ 308,237,359	\$ —	\$ —	\$ 308,237,359	\$ 308,237,359	\$ —
United States Treasury	NTS 0% NTS 15/08/28 (4 Transactions)	\$ 5,380,037	\$ —	\$ —	\$ 5,380,037	\$ 5,380,037	\$ —
United States Treasury	NTS 2.625% NTS 15/07/2021 (9 Transactions)	\$ 54,516,811	\$ —	\$ —	\$ 54,516,811	\$ 54,516,811	\$ —
United States Treasury	NTS 2.875% NTS 15/05/2028 (57 Transactions)	\$ 150,556,220	\$ —	\$ —	\$ 150,556,220	\$ 150,556,220	\$ —
United States Treasury	NTS 2.875% NTS 15/08/2028 (26 Transactions)	\$ 45,544,600	\$ —	\$ —	\$ 45,544,600	\$ 45,544,600	\$ —
Dispositions:							
Northern Trust	NTGI COLTV GOVT STIF REGISTERED (661 Transactions)	\$ —	\$ 316,137,180	\$ —	\$ 316,137,180	\$ 316,137,180	\$ —
United States Treasury	NTS 0% NTS 15/08/28 (2 Transactions)	\$ —	\$ 3,093,298	\$ —	\$ 3,100,021	\$ 3,093,298	\$ (6,723)
United States Treasury	NTS 2.625% NTS 15/07/2021 (8 Transactions)	\$ —	\$ 49,358,292	\$ —	\$ 49,373,266	\$ 49,358,292	\$ (14,975)
United States Treasury	NTS 2.875% NTS 15/05/2028 (55 Transactions)	\$ —	\$ 147,483,902	\$ —	\$ 147,539,753	\$ 147,483,902	\$ (55,851)
United States Treasury	NTS 2.875% NTS 15/08/2028 (28 Transactions)	\$ —	\$ 46,836,345	\$ —	\$ 46,889,064	\$ 46,836,345	\$ (52,719)

Schedule SB, line 26 — Schedule of Active Participant Data

ATTAINED AGE	YEARS OF CREDITED SERVICE										
	UNDER 1	1 – 4	5 – 9	10 – 14	15 – 19	20 – 24	25 – 29	30 – 34	35 – 39	40 & UP	TOTAL
Under 25		19	1								20
25–29		93	49	1							143
		108,074	116,592								
30–34	1	77	120	8							206
		125,900	140,539								
35–39	1	82	130	33	6						252
		151,560	153,614	170,081							
40–44	2	75	97	39	10	4					227
		185,741	185,766	184,303							
45–49		63	98	34	13	10	1				219
		167,714	179,854	192,071							
50–54	1	44	68	26	8	24	15	2			188
		193,257	163,543	178,230		170,943					
55–59		43	83	26	8	12	22	9	3		206
		198,808	178,145	196,443			187,257				
60–64		25	37	9	4	8	17	2	4		106
		176,655	209,815								
65–69		3	13	2	1		2				21
70 & up			2					1			3
Total	5	524	698	178	50	58	57	14	7		1,591
											164,820

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay for 2017 limited to \$270,000. Average pay is not shown for plans with less than 1,000 active participants or cells with fewer than 20 participants.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

ACTUARIAL ASSUMPTIONS FOR JANUARY 1, 2018 FUNDING VALUATION

DISCOUNT RATE SPONSOR ELECTIONS

• Segment rates or full yield curve	Segment		
• Look-back months	4		
	<u>Stabilized</u>	<u>Nonstabilized</u>	
• First 5 years	3.92%	1.75%	
• Next 15 years	5.52%	3.76%	
• Over 20 years	6.29%	4.66%	

Mortality sponsor elections

• Healthy and disabled participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. These tables are based on the RP-2014 mortality tables with improvement beyond 2006 removed with static mortality improvement based on the IRS methodology and projected scale MP2016.
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Other economic assumptions

• Salary increases	See table of sample rates
• Current year earnings	<p>Pay rate, bonus and overtime are included. The estimated earnings for the current year is either:</p> <p>(a) for employees that are “hourly” the sum of (i) the pay rate plus (ii) the target bonus but not less than the previous year’s pensionable earnings increased by the assumed salary scale, or</p> <p>(b) for employees that are “professional”, the sum of (i) year pay rate plus (ii) the target bonus.</p> <p>In all cases as provided to us by Hess and the administrator.</p>
• Social Security taxable wage base increases	4.00% per year
• Expected investment return	6.90% for year 2017
• Expenses	\$2,700,000 added to current year normal cost

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

DEMOGRAPHIC ASSUMPTIONS																																					
<ul style="list-style-type: none">Withdrawal	See table of sample rates.																																				
<ul style="list-style-type: none">Retirement age	<div>Please see table of rates below</div> <table><tr><th>Attained age</th><th>Percentage</th></tr><tr><td>Under 55</td><td>0%</td></tr><tr><td>55</td><td>10%</td></tr><tr><td>56</td><td>10%</td></tr><tr><td>57</td><td>10%</td></tr><tr><td>58</td><td>10%</td></tr><tr><td>59</td><td>10%</td></tr><tr><td>60</td><td>20%</td></tr><tr><td>61</td><td>20%</td></tr><tr><td>62</td><td>20%</td></tr><tr><td>63</td><td>20%</td></tr><tr><td>64</td><td>20%</td></tr><tr><td>65</td><td>50%</td></tr><tr><td>66</td><td>50%</td></tr><tr><td>67</td><td>50%</td></tr><tr><td>68</td><td>50%</td></tr><tr><td>69</td><td>50%</td></tr><tr><td>70 and above</td><td>100%</td></tr></table> <div>The expected retirement age under this assumption is 60.5.</div>	Attained age	Percentage	Under 55	0%	55	10%	56	10%	57	10%	58	10%	59	10%	60	20%	61	20%	62	20%	63	20%	64	20%	65	50%	66	50%	67	50%	68	50%	69	50%	70 and above	100%
Attained age	Percentage																																				
Under 55	0%																																				
55	10%																																				
56	10%																																				
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65	50%																																				
66	50%																																				
67	50%																																				
68	50%																																				
69	50%																																				
70 and above	100%																																				

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

• Benefit commencement age for			
– Future vested deferred	Age 65, or attained age if older		
– Current vested deferred	Age 65, or attained age if older (age 61 for participants who terminated employment, were eligible for early retirement and did not elect immediate commencement)		
• Spouse assumptions	<u>Male participants</u>	<u>Female participants</u>	
– Percentage married	90%	90%	
– Spouse age difference	3 years younger	3 years older	
Form of payment	<u>Life Annuity</u>	<u>50% J&S</u>	<u>100% J&S</u>
• Active retirements	40%	30%	30%
• Future vested deferred	40%	30%	30%
• Future deaths	0%	100%	0%
• Current vested deferred	40%	30%	30%
Unpredictable contingent event assumptions	Not applicable		

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Table of Sample Rates**SALARY INCREASES:**

ATTAINED AGE	PERCENTAGE
	RATE
20	10.85%
25	9.75
30	8.55
35	7.55
40	6.60
45	5.80
50	5.10
55	4.50
60	3.95

WITHDRAWAL:

EMPLOYEES WITH OVER 10 YEARS OF SERVICE	
ATTAINED AGE	RATES
Under 40	5.0%
40	5.0%
41	4.9%
42	4.8%
43	4.7%
44	4.6%
45	4.5%
46	4.4%
47	4.3%
48	4.2%
49	4.1%
50	4.0%
51	3.8%
52	3.6%
53	3.3%
54	3.0%

EMPLOYEES WITH LESS THAN 10 YEARS OF SERVICE	
SERVICE	RATES
0	7.5%
1	7.5%
2	10.0%
3	10.0%
4	10.0%
5	15.0%
6	15.0%
7	15.0%
8	10.0%
9	10.0%

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

RATIONALE FOR SIGNIFICANT ECONOMIC ASSUMPTIONS

- **Salary increases** – The salary scale assumption is an age based table of rates based on an experience study undertaken in 2014, that reflected pay data during the period 2009 through 2013, as well as the sponsor's expectation for future wage increases.
- **Expenses** – Expected administrative expenses is based on actual administrative expenses paid from the plan during the prior year, adjusted for any expected significant differences (including PBGC premium changes).
- **Expected investment return** – The return is the median (50th percentile) simulated investment return using capital market assumptions published in Mercer Investment Consulting's Capital Market Outlook dated July 2017 for the plan's target asset mix rounded to the nearest 10 basis points. The return is net of an adjustment of 8 basis points for investment expenses assumed to be paid from plan assets. The plan's target asset mix was provided by Hess Treasury.

RATIONALE FOR SIGNIFICANT DEMOGRAPHIC ASSUMPTIONS

- **Withdrawal, Retirement and Form of Payment** – The withdrawal rates, retirement rates and assumed form of payment were developed based on the results of an experience study undertaken in 2014, using data from 2009 through 2013, and the expectation that future withdrawal, retirement and form of payment patterns will not differ significantly from the period studied.

ACTUARIAL METHODS FOR FUNDING**Asset Methods**

The asset valuation method is a quarterly average of the adjusted market value over the last two quarters preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset valuation method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market.

Participant Methods

Participants or former participants are included or excluded from the valuation as described below:

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts which would require special treatment in the valuation.

Minimum Funding Methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual are the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Hess Corporation Employees' Pension Plan
EIN #13-4921002
Schedule H, Line 4j – Schedule of Reportable Transactions
Year Ended December 31, 2018

During 2018, there were no non-exempt party-in-interest transactions, loans, obligation or leases involving the plan.

Transactions during 2018 in excess of 5% of the fair value of the Plan assets at the beginning of the years are as follows:

Identity of Party Involved	Description of Asset	Purchase Price	Selling Price	Expenses Incurred with Transaction	Cost of Asset	Value on Transaction Date	Net Gain or (Loss)
Single Transactions							
Acquisitions:							
N/A							
Dispositions:							
N/A							
Series of Transactions							
Acquisitions:							
Northern Trust	NTGI COLTV GOVT STIF REGISTERED (1,057 Transactions)	\$ 308,237,359	\$ —	\$ —	\$ 308,237,359	\$ 308,237,359	\$ —
United States Treasury	NTS 0% NTS 15/08/28 (4 Transactions)	\$ 5,380,037	\$ —	\$ —	\$ 5,380,037	\$ 5,380,037	\$ —
United States Treasury	NTS 2.625% NTS 15/07/2021 (9 Transactions)	\$ 54,516,811	\$ —	\$ —	\$ 54,516,811	\$ 54,516,811	\$ —
United States Treasury	NTS 2.875% NTS 15/05/2028 (57 Transactions)	\$ 150,556,220	\$ —	\$ —	\$ 150,556,220	\$ 150,556,220	\$ —
United States Treasury	NTS 2.875% NTS 15/08/2028 (26 Transactions)	\$ 45,544,600	\$ —	\$ —	\$ 45,544,600	\$ 45,544,600	\$ —
Dispositions:							
Northern Trust	NTGI COLTV GOVT STIF REGISTERED (661 Transactions)	\$ —	\$ 316,137,180	\$ —	\$ 316,137,180	\$ 316,137,180	\$ —
United States Treasury	NTS 0% NTS 15/08/28 (2 Transactions)	\$ —	\$ 3,093,298	\$ —	\$ 3,100,021	\$ 3,093,298	\$ (6,723)
United States Treasury	NTS 2.625% NTS 15/07/2021 (8 Transactions)	\$ —	\$ 49,358,292	\$ —	\$ 49,373,266	\$ 49,358,292	\$ (14,975)
United States Treasury	NTS 2.875% NTS 15/05/2028 (55 Transactions)	\$ —	\$ 147,483,902	\$ —	\$ 147,539,753	\$ 147,483,902	\$ (55,851)
United States Treasury	NTS 2.875% NTS 15/08/2028 (28 Transactions)	\$ —	\$ 46,836,345	\$ —	\$ 46,889,064	\$ 46,836,345	\$ (52,719)

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

► Round off amounts to nearest dollar.

► Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan HESS CORPORATION EMPLOYEES' PENSION PLAN	B Three-digit plan number (PN) ►	333
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF HESS CORPORATION	D Employer Identification Number (EIN) 13-4921002	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information			
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2018</u>			
2 Assets:			
a Market value.....	2a	2,008,476,392	
b Actuarial value	2b	1,965,119,541	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	5,883	882,584,924	882,584,924
b For terminated vested participants	6,389	379,360,533	379,360,533
c For active participants	1,591	161,499,176	188,115,139
d Total	13,863	1,423,444,633	1,450,060,596
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.81%	
6 Target normal cost	6	20,706,095	

Statement by Enrolled Actuary
 To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	<u>A.P.A.</u> Signature of actuary	<u>8/28/2019</u> Date
	ANTONIS ANTONIOU Type or print name of actuary	1707361 Most recent enrollment number
	MERCER Firm name	212-345-7000 Telephone number (including area code)
	1166 AVENUE OF THE AMERICAS NEW YORK NY 10036 Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2018
v. 171027

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	192,435,909	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	192,435,909	0
10 Interest on line 9 using prior year's actual return of <u>17.97%</u>	34,580,733	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		123,972,588
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.99%</u>		7,425,958
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		131,398,546
d Portion of (c) to be added to prefunding balance		131,398,546
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	227,016,642	131,398,546

Part III Funding Percentages

14 Funding target attainment percentage	14	110.80%
15 Adjusted funding target attainment percentage	15	135.51%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	124.61%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/01/2018	10,000,000	0			
06/01/2018	10,000,000	0			
09/04/2018	10,000,000	0			
12/03/2018	10,000,000	0			
12/20/2018	9,500,000	0			
Totals ▶			18(b)	49,500,000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	47,793,174

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year?	☐ Yes ☒ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☐ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:	

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:			
a Segment rates:	1st segment: 3.92 %	2nd segment: 5.52 %	3rd segment: 6.29 %
			☐ N/A, full yield curve used
b Applicable month (enter code)	21b		4
22 Weighted average retirement age	22		60
23 Mortality table(s) (see instructions)	Prior regulation:	☐ Prescribed - combined	☐ Prescribed - separate
	Current regulation:	☐ Prescribed - combined	☒ Prescribed - separate
			☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	
--	-----------	--

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):												
a Target normal cost (line 6)	31a	20,706,095										
b Excess assets, if applicable, but not greater than line 31a	31b	20,706,095										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment</td> <td>0</td> <td>0</td> </tr> <tr> <td>b Waiver amortization installment</td> <td>0</td> <td>0</td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment	0	0	b Waiver amortization installment	0	0
	Outstanding Balance	Installment										
a Net shortfall amortization installment	0	0										
b Waiver amortization installment	0	0										
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33											
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0										
		Carryover balance	Prefunding balance									
35 Balances elected for use to offset funding requirement		0	0									
36 Additional cash requirement (line 34 minus line 35)	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	47,793,174										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	47,793,174										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0										
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years	40	0										

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

Schedule SB, line 22 — Description of Weighted Average Retirement Age

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 60.

(A)	(B)	(C)	(D)	(E)
Retirement age	Retirement Percent	Lx	Number of employees expected to retire (B) x (C)	(A) x (D)
55	10.0%	10,000	1000	55,000
56	10.0%	9,000	900	50,400
57	10.0%	8,100	810	46,170
58	10.0%	7,290	729	42,282
59	10.0%	6,561	656	38,704
60	20.0%	5,905	1,181	70,860
61	20.0%	4,724	945	57,645
62	20.0%	3,779	756	46,872
63	20.0%	3,023	605	38,115
64	20.0%	2,418	484	30,976
65	50.0%	1,934	967	62,855
66	50.0%	967	484	31,944
67	50.0%	484	242	16,214
68	50.0%	242	121	8,228
69	50.0%	121	60	4,140
70 and above	100.0%	60	60	4,200
Total			10,000	604,605
Average				60.46

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

Identity of Obligor	Description of Loan	Original Loan Amount
LEHMAN BROTHERS	ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW	\$ 175,000
LEHMAN BROTHERS	ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW	\$ 50,000
LEHMAN BROTHERS	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	\$ 210,000
LEHMAN BROTHERS	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	\$ 75,000
LEHMAN BROTHERS	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	\$ 60,000
LEHMAN BROTHERS	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	\$ 80,000

Schedule SB, Part V — Summary of Plan Provisions

Effective date and plan year	Original plan: February 1, 1972 Restated plan: January 1, 2017 Plan year: January 1 – December 31
Most recent amendment	First Amendment: December 11, 2017
Significant events that occurred during the year	The plan was amended to a cash balance plan for participants hired on or after January 1, 2017. Given the one year membership requirement, we don't expect cash balance participants to enter the plan before January 1, 2019.
DEFINITIONS	
• Covered employees	All regular non-union employees of Hess Corporation are covered; for the valuation, we use the records as provided to us by the administrator
• Membership	A covered employee becomes a Member on the first of the month following his or her completion of 1 year of Vesting Service
• Employee contributions	None
• Vesting service	Years of covered employment with 1,000 or more hours worked; special rules apply in special circumstances such as historic corporate acquisitions; for the valuation, we use the amount as provided to us by the administrator.
• Credited service	Years and months of covered employment; special rules apply in special circumstances such as historic corporate acquisitions; for the valuation, we use the amount as provided to us by the administrator.
• Final average earnings	Highest average of any 3 calendar years (non-consecutive) of a Member's Pensionable Earnings during the 10 calendar years immediately preceding the date of determination; historical earnings as provided to us by the administrator are used for this purpose.

Schedule SB, Part V — Summary of Plan Provisions

<ul style="list-style-type: none"> Primary Social Security benefit 	Amount payable by Social Security at the normal retirement date of the Member without regard to any reduction for early commencement. Pay history for the period, if any, prior to the availability of Hess employment records is imputed by estimating an historic pay progression at a 6% annual pay escalation rate, and no earnings are assumed for the period, if any, between the determination date and the Member's Normal Retirement Date. No allowance is made in the valuation for Member pay history which may result in a lower Primary Social Security Amount. In the case of a disability pension benefit, the Primary Social Security Amount is based on the Social Security disability award payable to the Member (or would be payable to the Member as if such Member qualified for such award).
<ul style="list-style-type: none"> Accrued benefit 	1.6% of Final Average Compensation multiplied by Credited Service minus 1.5% of Primary Social Security Amount multiplied by Credited Service (subject to a maximum offset of 50% of Primary Social Security Amount).
<ul style="list-style-type: none"> Minimum benefit (annual) 	Members who are not Highly-Compensated Employees have a minimum accrued benefit of 6% of Final Average Compensation at normal retirement date. Members who have become employed by Hovensa (unless accrued at the time of transfer) or were former Merit/Triton plan participants are not eligible
<ul style="list-style-type: none"> Merit/Triton benefits 	These are frozen benefits from predecessor pension plans. We use the amounts provided to us by the administrator.
NORMAL RETIREMENT	
<ul style="list-style-type: none"> Eligibility 	Age 65.
<ul style="list-style-type: none"> Benefit 	Accrued Benefit.
EARLY RETIREMENT	
<ul style="list-style-type: none"> Eligibility 	Attainment of age 55 and completion of 10 years of Vesting Service.
<ul style="list-style-type: none"> Benefit 	If Member terminates while eligible to retire: Accrued benefit reduced 5% per year prior to age 60.
LATE RETIREMENT	
<ul style="list-style-type: none"> Eligibility 	Termination after Member's normal retirement date.
<ul style="list-style-type: none"> Benefit 	The Member's accrued benefit at late retirement date.

Schedule SB, Part V — Summary of Plan Provisions

DEFERRED VESTED	
• Eligibility	5 years of Vesting Service
• Benefit	Accrued benefit payable at normal retirement date reduced on an actuarial equivalent basis for early commencement
DISABILITY	
• Eligibility	Completion of 10 years of service and the earlier of (a) six months of disability after age 55 or (b) following eligibility for and receipt of Social Security disability benefits.
• Benefit	Accrued Benefit at disability retirement date.
DEATH BENEFITS	
• Eligibility Condition 1	Active Member dies with 5 years of Vesting Service but before attaining Early or Normal retirement eligibility.
• Benefit amount 1	Surviving spouse receives accrued benefit assuming the Member had terminated on date of death, survived and retired with an immediate qualified joint and 50% survivor annuity upon reaching earliest retirement age, and died on such date. Effective June 1, 2008, benefit may be paid to a non-spouse beneficiary only with the consent of the Spouse
• Eligibility Condition 2	Active Member dies after attaining Early or Normal retirement eligibility.
• Benefit Amount 2	Surviving spouse receives accrued benefit assuming the Member had retired the day before date of death with an immediate qualified joint and 50% survivor annuity. Effective June 1, 2008, benefit may be paid to a non-spouse beneficiary only with the consent of the Spouse.
FORM OF BENEFITS	
• Automatic form for unmarried participants	Single life annuity
• Automatic form for married participants	Joint and 50% survivor

Schedule SB, Part V — Summary of Plan Provisions

• Optional forms	Single Life Annuity 5 year Certain and Life 10 year Certain and Life Joint and 50% Survivor Joint and 66-2/3% Survivor Joint and 75% Survivor Joint and 100% Survivor
• Actuarial equivalence	Mortality as designated by Internal Revenue Code section 417(e) for 2008 and an interest rate of 5.5%.
MISCELLANEOUS	
• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2018, the limit is \$275,000
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2018, the limit is \$220,000
• Benefits not explicitly included in valuation	Disability (based on information provided by the plan administrator the disability incidence is assumed to be immaterial). Historic minimum benefits from 1972 and 1993 as defined in the plan document are ignored.

BENEFITS INCLUDED OR EXCLUDED

Unless noted below, all benefits provided by the plan, are included in this valuation:

- **Plan amendments excluded:** Amendments adopted after the valuation date or effective after the current plan year are excluded from the valuation
- **Late retirement increases:**
 - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.

Schedule SB, Part V — Summary of Plan Provisions

- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

PLAN PROVISIONS SPECIFIC TO FUNDING**Additional Benefits Included or Excluded**

- **IRC Section 436 benefit restrictions:**
 - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
 - *Plan amendments:* See above.
 - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
 - *Benefit accruals:* The plan's funding target and target normal cost does not reflect any limitation on benefit accruals.
- **Scheduled benefit increases:** Scheduled benefit increases effective after the end of the current plan year are excluded from minimum funding requirements.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

PLAN PROVISION CHANGES SINCE PRIOR VALUATION

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2017 to 2018.

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
U.S. Government Securities			
FED HOME LN MTG CORP GOLD POOL# V80169 3 DUE 07-01-2043	609,612.33	588,728.35	598,919.73
FEDERAL HOME LN BKS 2.125% DUE 02-11-2020	40,000.00	39,926.80	39,812.64
FEDERAL HOME LN BKS 3.56% DUE 05-16-2033	615,000.00	613,032.00	621,758.85
FEDERAL HOME LN BKS 4 DUE 09-01-2028 REG	365,000.00	364,197.00	389,787.15
FEDERAL HOME LN MTG CORP GOLD POOL V60840 3.0% 06-01-2030	200,122.68	207,846.18	199,972.59
FEDERAL HOME LN MTG CORP GOLD POOL V60902 2.5% DUE 08-01-2030	62,295.76	63,269.14	60,941.82
FEDERAL HOME LN MTG CORP KC02 A2 3.37% 07-25-2025	595,000.00	586,000.03	599,592.21
FEDERAL HOME LN MTG CORP MULTICLASS SER K085 CL A2 VAR 10-25-2028 REG	320,000.00	327,935.04	337,002.88
FEDERAL HOME LN MTG CORP POOL #A90196 4.5% 12-01-2039 BEO	17,049.10	18,508.93	17,851.43
FEDERAL HOME LN MTG CORP POOL #A93534 4% 08-01-2040 BEO	19,618.25	20,770.83	20,185.41
FEDERAL HOME LN MTG CORP POOL #A93851 4% 09-01-2040 BEO	34,099.69	36,337.46	35,074.94
FEDERAL HOME LN MTG CORP POOL #C03608 3.5% 12-01-2040 BEO	85,673.87	88,551.99	86,309.57
FEDERAL HOME LN MTG CORP POOL #C03811 3.5% 04-01-2042 BEO	108,567.42	109,860.94	109,371.90
FEDERAL HOME LN MTG CORP POOL #C04320 3% 12-01-2042 BEO	214,032.01	222,325.76	210,451.25
FEDERAL HOME LN MTG CORP POOL #G01838 5% 07-01-2035 BEO	88,620.97	96,070.68	94,108.03
FEDERAL HOME LN MTG CORP POOL #G01840 5% 07-01-2035 BEO	69,860.58	75,733.24	74,176.78
FEDERAL HOME LN MTG CORP POOL #G04680 5.5% 08-01-2038 BEO	22,714.34	22,976.98	24,387.48
FEDERAL HOME LN MTG CORP POOL #G04692 5.5% 02-01-2035 BEO	9,351.82	10,462.34	10,076.77
FEDERAL HOME LN MTG CORP POOL #G07106 3.5% 08-01-2042 BEO	38,831.54	40,072.34	39,119.67
FEDERAL HOME LN MTG CORP POOL #G07550 3% 08-01-2043 BEO	354,865.17	344,274.68	347,678.09
FEDERAL HOME LN MTG CORP POOL #G07553 5.5% 06-01-2041 BEO	172,881.83	188,441.19	185,739.40
FEDERAL HOME LN MTG CORP POOL #G07613 6% 04-01-2039 BEO	73,484.62	83,542.81	81,174.79
FEDERAL HOME LN MTG CORP POOL #G07642 5% 10-01-2041 BEO	35,122.65	38,393.44	37,202.61
FEDERAL HOME LN MTG CORP POOL #G07786 4% 08-01-2044 BEO	167,671.57	178,570.25	172,617.21
FEDERAL HOME LN MTG CORP POOL #G07848 3.5% 04-01-2044 BEO	145,704.13	151,122.52	146,784.53
FEDERAL HOME LN MTG CORP POOL #G07922 3.5% 01-01-2044 BEO	2,436,190.28	2,440,567.81	2,454,266.81
FEDERAL HOME LN MTG CORP POOL #G07962 5% 11-01-2041 BEO	318,431.56	352,961.50	337,292.26
FEDERAL HOME LN MTG CORP POOL #G0-8771 4% 07-01-2047 BEO	84,380.12	89,166.06	86,143.41
FEDERAL HOME LN MTG CORP POOL #G08838 5% 09-01-2048 BEO	99,999.70	104,343.43	104,811.99
FEDERAL HOME LN MTG CORP POOL #G08859 5% 01-01-2049 BEO	300,000.00	314,484.38	314,470.50
FEDERAL HOME LN MTG CORP POOL #G1-4989 2.5% 02-01-2024 BEO	5,512.36	5,574.36	5,517.05
FEDERAL HOME LN MTG CORP POOL #G15520 3% 07-01-2030 BEO	89,719.10	93,321.88	89,686.80
FEDERAL HOME LN MTG CORP POOL #G15601 2.5% 01-01-2029 BEO	68,696.58	67,494.39	67,931.30
FEDERAL HOME LN MTG CORP POOL #G16186 2.5% 04-01-2031 BEO	121,524.61	118,258.64	118,784.23
FEDERAL HOME LN MTG CORP POOL #G60018 4.5% 12-01-2043 BEO	127,166.98	138,164.95	132,360.48
FEDERAL HOME LN MTG CORP POOL #G60037 3% 10-01-2043 BEO	412,276.48	402,388.30	405,284.27
FEDERAL HOME LN MTG CORP POOL #G60138 3.5% 08-01-2045 BEO	367,775.40	378,521.35	370,390.28
FEDERAL HOME LN MTG CORP POOL #G60270 3.5% 12-01-2043 BEO	839,809.23	841,449.49	846,040.61
FEDERAL HOME LN MTG CORP POOL #G60271 3.5% 01-01-2044 BEO	1,257,713.68	1,259,285.82	1,267,033.34
FEDERAL HOME LN MTG CORP POOL #G60393 3.5% 01-01-2046 BEO	75,930.08	78,365.18	76,187.71
FEDERAL HOME LN MTG CORP POOL #G6-0561 3.5% 05-01-2046 BEO	63,463.87	65,595.86	63,679.01
FEDERAL HOME LN MTG CORP POOL #G60658 3.5% 07-01-2046 BEO	595,294.38	615,602.07	598,512.54
FEDERAL HOME LN MTG CORP POOL #G60718 3% 09-01-2046 BEO	88,378.67	91,264.79	86,283.21
FEDERAL HOME LN MTG CORP POOL #G6-0729 4% 09-01-2046 BEO	5,085.44	5,414.79	5,199.91
FEDERAL HOME LN MTG CORP POOL #G60901 4% 07-01-2044 BEO	38,693.67	39,896.81	39,763.16
FEDERAL HOME LN MTG CORP POOL #G6-0968 3.5% 03-01-2047 BEO	160,436.97	166,628.84	161,181.40
FEDERAL HOME LN MTG CORP POOL #G61047 4.5% 07-01-2047 BEO	381,931.15	398,491.45	400,808.10
FEDERAL HOME LN MTG CORP POOL #G61178 3.5% 10-01-2047 BEO	91,329.44	94,811.37	91,866.46
FEDERAL HOME LN MTG CORP POOL #G61208 3.5% 12-01-2047 BEO	130,936.82	135,601.45	131,503.78
FEDERAL HOME LN MTG CORP POOL #J31418 2.5% 05-01-2030 BEO	50,050.23	50,593.75	49,044.72
FEDERAL HOME LN MTG CORP POOL #J31689 3% 05-01-2030 BEO	102,486.08	106,521.48	102,607.01
FEDERAL HOME LN MTG CORP POOL #J32181 3% 07-01-2030 BEO	10,340.65	10,780.15	10,328.97
FEDERAL HOME LN MTG CORP POOL #J32204 2.5% 07-01-2030 BEO	18,842.12	19,036.40	18,463.77
FEDERAL HOME LN MTG CORP POOL #J32209 2.5% 07-01-2030 BEO	17,668.93	17,856.67	17,321.38
FEDERAL HOME LN MTG CORP POOL #J32436 3% 08-01-2030 BEO	12,905.88	13,424.14	12,891.30
FEDERAL HOME LN MTG CORP POOL #J32491 2.5% 07-01-2030 BEO	4,701.27	4,775.47	4,597.09
FEDERAL HOME LN MTG CORP POOL #Q00804 4.5% 05-01-2041 BEO	52,642.29	57,166.23	55,119.64
FEDERAL HOME LN MTG CORP POOL #Q07417 3.5% 04-01-2042 BEO	38,661.17	39,896.53	38,948.04
FEDERAL HOME LN MTG CORP POOL #Q10724 3.5% 08-01-2042 BEO	63,095.46	64,919.31	63,563.63
FEDERAL HOME LN MTG CORP POOL #Q1-1750 3.5% 10-01-2042 BEO	26,817.14	27,525.27	27,016.12
FEDERAL HOME LN MTG CORP POOL #Q11909 3.5% 10-01-2042 BEO	9,768.81	10,187.04	9,797.43
FEDERAL HOME LN MTG CORP POOL #Q12162 3.5% 08-01-2042 BEO	16,765.21	17,490.81	16,889.61
FEDERAL HOME LN MTG CORP POOL #Q13134 3.5% 11-01-2042 BEO	70,902.36	72,974.04	71,427.04
FEDERAL HOME LN MTG CORP POOL #Q14866 3% 01-01-2043 BEO	119,847.00	116,588.66	117,802.41

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FEDERAL HOME LN MTG CORP POOL #Q16403 3% 03-01-2043 BEO	57,832.76	56,228.80	56,834.57
FEDERAL HOME LN MTG CORP POOL #Q16567 3% 03-01-2043 BEO	123,652.80	118,923.99	121,540.81
FEDERAL HOME LN MTG CORP POOL #Q1-8718 3.5% 06-01-2043 BEO	22,183.83	22,821.60	22,346.22
FEDERAL HOME LN MTG CORP POOL #Q20206 3.5% 07-01-2043 BEO	59,773.62	60,436.72	60,217.14
FEDERAL HOME LN MTG CORP POOL #Q25643 4% 04-01-2044 BEO	53,834.28	57,972.81	55,331.95
FEDERAL HOME LN MTG CORP POOL #Q27843 3.5% 08-01-2044 BEO	52,790.68	54,308.44	53,166.02
FEDERAL HOME LN MTG CORP POOL #Q28604 3.5% 09-01-2044 BEO	23,558.87	24,320.84	23,770.19
FEDERAL HOME LN MTG CORP POOL #Q28605 3.5% 09-01-2044 BEO	61,080.22	62,950.79	61,514.50
FEDERAL HOME LN MTG CORP POOL #Q28764 3.5% 06-01-2044 BEO	19,561.38	20,186.42	19,706.33
FEDERAL HOME LN MTG CORP POOL #Q53113 3.5% 07-01-2047 BEO	26,265.62	27,160.31	26,452.37
FEDERAL HOME LN MTG CORP POOL #Q53630 3.5% 01-01-2048 BEO	14,779.82	15,294.79	14,866.73
FEDERAL HOME LN MTG CORP POOL #Q53648 3.5% 01-01-2048 BEO	28,646.08	29,550.23	28,730.01
FEDERAL HOME LN MTG CORP POOL #Q53747 3.5% 01-01-2048 BEO	539,932.15	535,840.47	540,844.64
FEDERAL HOME LN MTG CORP POOL #Q59799 5% 11-01-2048 BEO	99,645.12	103,907.28	104,628.67
FEDERAL HOME LN MTG CORP POOL #U70060 3% 09-01-2027 BEO	47,630.84	47,303.37	47,510.81
FEDERAL HOME LN MTG CORP POOL #U79018 3% 07-01-2028 BEO	25,706.92	25,530.18	25,642.14
FEDERAL HOME LN MTG CORP POOL #V60796 2.5% 05-01-2030 BEO	71,561.73	73,250.14	70,094.86
FEDERAL HOME LN MTG CORP V60886 2.5% DUE 08-01-2030	80,625.22	81,885.00	78,939.43
FEDERAL HOME LN MTG CORP V60909 3.0% DUE 08-01-2030	19,511.13	20,306.82	19,481.47
FEDERAL HOME LN MTG CORP V81760 4.0% DUE 05-01-2045	273,020.22	284,794.21	278,884.69
FEDERAL NATL MTG ASSN GTD MTG POOL #AH0006 4% 12-01-2040 BEO	17,416.02	18,594.34	17,908.20
FEDERAL NATL MTG ASSN GTD MTG POOL #AH0946 4% 12-01-2040 BEO	112,465.44	120,649.94	115,642.59
FEDERAL NATL MTG ASSN GTD MTG POOL #AH6276 5% 04-01-2041 BEO	43,115.34	46,507.30	45,769.52
FEDERAL NATL MTG ASSN GTD MTG POOL #AH6283 5% 04-01-2041 BEO	38,880.37	41,939.17	41,273.85
FEDERAL NATL MTG ASSN GTD MTG POOL #AH7036 4.5% 03-01-2041 BEO	49,376.25	54,067.01	51,716.19
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1186 4% 04-01-2041 BEO	144,323.94	153,614.80	148,398.20
FEDERAL NATL MTG ASSN GTD MTG POOL #AI5228 4% 09-01-2041 BEO	25,131.55	26,945.74	25,841.77
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1541 4% 09-01-2041 BEO	296,096.99	315,250.77	304,458.77
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3120 4.5% 10-01-2041 BEO	9,028.56	9,811.52	9,448.55
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7684 4% 12-01-2041 BEO	21,119.81	23,324.19	21,822.47
FEDERAL NATL MTG ASSN GTD MTG POOL #AK7510 3.5% 04-01-2042 BEO	8,221.37	8,452.58	8,285.58
FEDERAL NATL MTG ASSN GTD MTG POOL #AK9225 3.5% 06-01-2042 BEO	5,959.60	6,127.24	6,006.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1472 4.5% DUE 05-01-2039 BEO	48,126.50	52,766.20	50,395.66
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1704 6.5% 05-01-2040 BEO	17,192.11	19,333.07	19,428.56
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2003 4% 06-01-2042 BEO	40,992.44	43,842.71	42,150.48
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2168 3.5% 06-01-2042 BEO	13,607.26	13,975.08	13,712.72
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2242 4% 08-01-2042 BEO	279,372.62	297,357.21	287,264.90
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2482 4.5% 09-01-2042 BEO	75,626.95	82,315.20	79,185.20
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2607 4% 07-01-2042 BEO	30,020.01	32,097.96	30,868.08
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2901 4% 09-01-2042 BEO	41,400.08	44,249.59	42,568.39
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2935 3.5% 02-01-2043 BEO	51,872.06	53,237.76	52,276.66
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3162 3% 02-01-2043 BEO	332,506.29	342,481.47	327,065.82
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3300 4% 03-01-2043 BEO	24,012.02	25,479.03	24,685.56
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3759 3% 05-01-2043 BEO	53,987.23	54,354.16	53,086.18
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4010 3.5% 07-01-2043 BEO	132,021.33	132,784.58	133,051.10
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4014 3.5% 07-01-2043 BEO	435,189.64	432,469.69	438,586.30
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4141 6% 04-01-2040 BEO	121,677.67	134,358.76	132,736.59
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4142 6% 06-01-2041 BEO	22,907.88	25,295.29	24,995.02
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4244 4% 07-01-2042 BEO	367,456.49	390,052.52	379,674.42
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO	277,374.52	296,075.62	290,521.52
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5231 4.5% 09-01-2042 BEO	145,185.62	158,141.34	152,066.55
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5241 3.5% 04-01-2029 BEO	523,654.19	557,282.62	530,917.27
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5601 4% 08-01-2044 BEO	672,066.92	724,624.62	694,413.15
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5778 3% 07-01-2043 BEO	91,749.41	91,993.14	90,150.22
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6055 4% 12-01-2042 BEO	100,590.10	111,089.20	103,931.70
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6144 3% 01-01-2030 BEO	354,997.95	369,336.54	355,235.80
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6302 4.5% 10-01-2041 BEO	245,760.55	267,303.02	257,697.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6583 3% 03-01-2030 BEO	70,226.58	72,882.03	70,273.63
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6584 3% 04-01-2030 BEO	59,084.33	61,263.09	59,123.92
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6626 4% 12-01-2042 BEO	46,460.46	49,799.80	47,772.04
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6761 3% 05-01-2030 BEO	34,313.37	35,718.07	34,336.36
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6887 4.5% 04-01-2044 BEO	865,929.72	936,015.89	906,966.13
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7139 3% 07-01-2030 BEO	47,487.82	49,435.58	47,519.64
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7167 4% 01-01-2041 BEO	31,868.48	33,939.92	32,671.57
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7225 3% 08-01-2030 BEO	87,731.77	91,391.84	87,790.55
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7227 3% 08-01-2030 BEO	79,134.67	82,386.62	79,187.69
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7369 4% 01-01-2043 BEO	65,379.92	69,905.43	67,224.29

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7442 4% 10-01-2045 BEO	40,984.11	44,525.40	42,347.24
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7443 4% 10-01-2045 BEO	58,883.44	63,778.14	60,713.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO	271,478.69	301,351.94	286,374.18
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7524 5% 07-01-2041 BEO	85,286.49	94,294.88	90,536.73
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7567 3.5% 07-01-2029 BEO	34,228.16	36,360.75	34,766.23
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7577 4% 10-01-2043 BEO	49,241.06	52,649.47	50,631.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7777 5% 12-01-2043 BEO	123,291.10	136,313.71	130,814.32
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7800 2.5% 11-01-2030 BEO	2,425.98	2,362.29	2,375.45
FEDERAL NATL MTG ASSN GTD MTG POOL #AL8045 3.5% 12-01-2042 BEO	62,459.51	64,679.77	62,946.69
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9031 3% 08-01-2046 BEO	9,207.15	9,657.42	9,020.98
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9045 3% 09-01-2046 BEO	86,648.55	89,924.94	84,807.27
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9093 4% 06-01-2046 BEO	274,279.45	289,793.40	280,587.88
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9214 3% 09-01-2046 BEO	121,334.48	120,860.51	118,395.76
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9215 3% 10-01-2046 BEO	247,743.05	256,646.33	242,156.44
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9227 3% 10-01-2036 BEO	8,399.57	8,511.14	8,309.19
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9266 3% 10-01-2046 BEO	190,842.31	197,342.89	186,220.11
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9325 3% 11-01-2046 BEO	246,902.44	255,891.22	241,334.79
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9376 3% 08-01-2031 BEO	381,404.30	392,369.68	381,072.48
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9378 3% 09-01-2031 BEO	49,136.05	49,619.74	49,047.61
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9405 3.5% 06-01-2044 BEO	742,831.05	767,553.38	748,625.13
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9424 3.5% 11-01-2046 BEO	729,231.99	750,111.97	731,273.84
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9481 3% 11-01-2046 BEO	41,956.54	41,891.00	41,043.15
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9501 4.5% 11-01-2045 BEO	19,487.40	21,152.98	20,475.80
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9511 3.5% 09-01-2046 BEO	112,285.68	116,329.72	112,716.86
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9593 3.5% 12-01-2046 BEO	21,179.63	21,722.37	21,246.56
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9635 3.5% 12-01-2045 BEO	62,176.29	64,272.31	62,624.58
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9725 3.5% 01-01-2047 BEO	318,950.35	330,512.31	321,211.71
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9745 3.5% 11-01-2043	173,851.62	180,724.19	175,208.71
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9774 3.5% 01-01-2047 BEO	45,929.20	47,477.52	46,264.48
FHLB DISC NT 01-07-2019 0% DISC NTS 07/01/2019 USD	1,090,000.00	1,082,641.29	1,089,639.21
FHLMC G67706 3.5% DUE 12-01-2047	1,882,735.19	1,940,967.77	1,887,961.66
FHLMC GOLD 3% MBS 01/10/2046 USD'G6-7701' G67701 3 10-01-2046	972,499.23	946,591.25	950,345.70
FHLMC GOLD 3.5% MBS 01/03/2046 USD'Q3-9250' Q39250 3.5 03-01-2046	55,440.59	57,303.05	55,628.53
FHLMC GOLD 4.5% MBS 01/08/2048 USD'G6-7715' G67715 4.5 08-01-2048	862,977.73	905,182.74	903,632.61
FHLMC GOLD G67704 4.0% 08-01-2047	244,422.55	261,532.13	251,246.83
FHLMC GOLD POOL V82781 3.0% DUE 12-01-2046	246,984.79	244,437.75	241,012.70
FHLMC GOLD POOL V82929 4.0% 02-01-2047	193,431.09	205,157.86	198,143.07
FHLMC GOLD POOL# G67712 4.0% 06-01-2048	1,152,097.90	1,179,010.19	1,184,559.41
FHLMC GOLD Q00093 4 04-01-2041	1,180.29	1,216.02	1,214.45
FHLMC GOLD Q0-0959 Q00959 4.5 05-01-2041	57,656.63	62,593.48	60,370.07
FHLMC GOLD Q0-7896 3.5 05-01-2042	2,971.42	3,058.71	2,993.47
FHLMC GOLD Q16673 3 03-01-2043	110,072.88	113,521.23	108,169.72
FHLMC GOLD Q17095 3 04-01-2043	58,850.40	60,436.61	57,833.47
FHLMC GOLD Q36302 3.5 09-01-2045	14,326.82	15,004.00	14,445.02
FHLMC GOLD Q36972 4 10-01-2045	121,574.18	130,663.74	124,646.36
FHLMC GOLD Q37955 4 12-01-2045	16,452.25	17,574.35	16,824.40
FHLMC GOLD Q37957 4 12-01-2045	20,305.63	21,639.76	20,785.05
FHLMC GOLD Q44853 3 12-01-2046	84,852.22	84,752.78	82,919.29
FHLMC GOLD Q45064 3 12-01-2046	81,695.82	81,574.54	79,758.81
FHLMC GOLD Q45080 3 12-01-2046	41,171.49	41,136.13	40,239.78
FHLMC GOLD Q45083 3 12-01-2046	20,743.62	20,761.46	20,319.21
FHLMC GOLD SINGLE FAMILY 3 MAT 15 YEARS SETTLES JANUARY	(509,000.00)	(503,671.41)	(507,198.65)
FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES JANUARY	2,634,659.00	2,533,481.36	2,567,372.44
FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JANUARY	(8,297,085.00)	(8,190,194.05)	(8,292,314.18)
FHLMC GOLD SINGLE FAMILY 30YEARS SETTLES JAN	200,000.00	211,687.50	211,210.80
FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JANUARY	871,000.00	878,668.91	887,927.01
FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES JAN	(33,000.00)	(34,038.98)	(34,158.04)
FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY	(300,000.00)	(313,652.34)	(314,173.20)
FHLMC GOLD TBA 15Y 2.5 15 YEARS SETTLES JAN	(629,000.00)	(610,228.28)	(613,938.60)
FHLMC GOLD V60696 3 01-01-2030	20,636.30	21,464.96	20,655.70
FHLMC GOLD V60724 3 01-01-2030	31,705.63	32,978.80	31,727.51
FHLMC GOLD V60770 2.5 03-01-2030	44,512.16	45,005.95	43,674.00
FHLMC GOLD V60903 2.5 08-01-2030	59,790.73	60,752.97	58,491.48
FHLMC GOLD V60904 2.5 09-01-2030	121,786.16	123,708.09	119,089.81
FHLMC GOLD V60905 2.5 07-01-2030	6,044.96	6,140.36	5,918.56
FHLMC GOLD V82528 4 07-01-2046	60,880.70	64,823.68	62,363.75
FHLMC GOLD V82553 4 08-01-2046	35,769.45	38,086.09	36,640.79

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FHLMC GOLD V82661 4 10-01-2046	9,617.79	10,240.68	9,834.38
FHLMC MULTICLASS SER 4316 CL XZ 4.5 03-15-2044	334,210.88	404,015.75	362,853.76
FHLMC MULTICLASS TRANCHE 00415 2.982% DUE SER KJ17 CL A2 11-25-2025	100,000.00	101,999.70	98,965.90
FHLMC MULTICLASS TRANCHE 00750 02-25-2028	180,000.00	183,950.46	183,138.12
FHLMC Q45079 3.0% 12-01-2046	34,644.24	34,646.90	33,881.72
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	143,000.00	153,747.34	153,570.42
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN	(100,000.00)	(106,183.59)	(105,812.50)
FNMA 4.5% MBS 01/05/2048 USD'CA1704F' POOL #CA1704 4.5% DUE 05-01-2048 BEO	1,801,880.83	1,889,159.44	1,888,046.77
FNMA AB8446 POOL#AB8446 2.5% DUE 02-01-2028	9,841.51	9,698.51	9,709.73
FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG	100,000.00	54,404.50	97,917.90
FNMA POOL CA2652 5.0% 11-01-2048	294,843.77	308,474.54	309,638.44
FNMA POOL #254548 5.5% DUE 12-01-2032 REG	302,160.78	305,654.38	323,220.18
FNMA POOL #555424 5.5% 05-01-2033 BEO	62,659.78	67,633.40	67,255.19
FNMA POOL #555531 5.5% 06-01-2033 BEO	81,642.94	89,953.93	87,979.49
FNMA POOL #555591 5.5% DUE 07-01-2033 REG	44,838.54	43,871.69	48,122.07
FNMA POOL #735226 5% 02-01-2035 BEO	66,799.30	73,854.99	70,912.80
FNMA POOL #889466 6% 05-01-2038 BEO	26,967.73	30,136.43	29,524.51
FNMA POOL #889529 6% 03-01-2038 BEO	8,323.02	9,300.97	9,088.49
FNMA POOL #889974 5% 09-01-2035 BEO	14,982.11	16,540.02	15,907.55
FNMA POOL #889983 6% DUE 10-01-2038 BEO	19,289.44	21,299.75	21,043.85
FNMA POOL #890629 4% 08-01-2044 BEO	99,993.66	107,012.76	103,319.45
FNMA POOL #890824 4% 03-01-2047 BEO	392,230.95	400,228.77	401,703.33
FNMA POOL #995113 5.5% DUE 09-01-2036 REG	121,544.75	130,242.83	130,875.38
FNMA POOL #AB0200 5.5% 01-01-2039	18,826.21	21,210.37	20,183.20
FNMA POOL #AB0686 4% 01-01-2036 BEO	93,199.16	100,247.32	95,704.35
FNMA POOL #AB1226 4.5% 07-01-2040 BEO	26,760.58	29,110.51	28,030.10
FNMA POOL #AB1614 4% 10-01-2040 BEO	365,663.61	399,058.99	375,993.61
FNMA POOL #AB3314 4.5 07-01-2041	14,470.25	15,731.88	15,150.06
FNMA POOL #AB4054 4% 12-01-2041 BEO	64,848.95	71,617.57	67,006.47
FNMA POOL #AB4307 4% 01-01-2042 BEO	139,418.46	148,023.20	143,358.43
FNMA POOL #AB4530 4% 02-01-2042 BEO	72,473.40	77,161.54	74,520.77
FNMA POOL #AB5919 3% 08-01-2042 BEO	378,222.84	388,904.69	372,159.93
FNMA POOL #AB6194 2.5% 09-01-2027 BEO	25,843.37	25,439.56	25,476.91
FNMA POOL #AB6512 3.5% 10-01-2042 BEO	68,320.07	70,449.73	68,853.65
FNMA POOL #AB7271 3% DUE 12-01-2042 REG	68,405.53	66,690.04	67,276.84
FNMA POOL #AB7425 3% 12-01-2042 BEO	58,164.88	56,706.20	57,200.51
FNMA POOL #AB7458 3% 01-01-2043 BEO	163,682.40	156,265.55	160,946.45
FNMA POOL #AB7497 3% 01-01-2043 BEO	158,998.09	151,793.49	156,323.58
FNMA POOL #AB7565 3% 01-01-2043 BEO	96,817.74	97,347.21	95,197.98
FNMA POOL #AB7567 3% 01-01-2043 BEO	217,702.54	207,837.92	214,135.92
FNMA POOL #AB7755 3% 01-01-2043 BEO	115,618.62	112,673.94	113,670.45
FNMA POOL #AB7762 3% 02-01-2043 BEO	65,305.42	63,688.09	64,205.02
FNMA POOL #AB8558 3% 02-01-2043 BEO	63,996.30	62,411.40	62,910.92
FNMA POOL #AB8701 3 DUE 03-01-2043 BEO	157,478.44	163,248.56	154,788.55
FNMA POOL #AB8712 3% 03-01-2043 BEO	20,208.31	20,948.73	19,863.15
FNMA POOL #AB8830 3% 03-01-2043 BEO	53,962.18	55,939.37	53,052.92
FNMA POOL #AB8870 2.5% DUE 04-01-2028 REG	9,735.91	9,577.69	9,605.64
FNMA POOL #AB8923 3% 04-01-2043 BEO	58,915.62	61,051.29	57,893.43
FNMA POOL #AB8924 3% 04-01-2043 BEO	52,776.76	54,718.75	51,859.50
FNMA POOL #AB9016 3% 04-01-2043 BEO	173,222.75	179,380.27	170,243.84
FNMA POOL #AB9173 3% 05-01-2043 BEO	116,294.08	121,109.35	114,307.78
FNMA POOL #AB9255 3.5% 05-01-2043 BEO	14,858.00	15,387.32	14,974.04
FNMA POOL #AB9462 3% 05-01-2043 BEO	78,082.91	78,509.94	76,743.01
FNMA POOL #AB9567 3.5% 06-01-2043 BEO	22,013.04	23,314.90	22,184.96
FNMA POOL #AB9662 3% 06-01-2043 BEO	94,664.95	95,182.64	93,047.98
FNMA POOL #AB9940 3% 07-01-2043 BEO	849,481.58	854,127.19	834,760.06
FNMA POOL #AC6680 5.5% 12-01-2039 BEO	26,168.30	29,251.26	27,850.40
FNMA POOL #AC9312 4% 10-01-2041 BEO	20,170.56	21,475.34	20,740.58
FNMA POOL #AD7992 4.5% 07-01-2040 BEO	71,492.64	77,524.80	74,884.25
FNMA POOL #AD8036 4.5% 08-01-2040 BEO	174,715.54	188,870.22	183,004.05
FNMA POOL #AD9136 4% 08-01-2040 BEO	2,127.54	2,271.83	2,187.64
FNMA POOL #AE0028 6% 10-01-2039 BEO	48,879.02	52,854.26	53,309.32
FNMA POOL #AE0113 4% 07-01-2040 BEO	77,727.61	83,384.12	79,911.68
FNMA POOL #AE0216 4% 08-01-2040 BEO	139,242.11	149,375.24	143,175.70
FNMA POOL #AE0823 6% 09-01-2040 BEO	12,122.12	13,385.48	13,174.56
FNMA POOL #AE7535 4% 10-01-2040 BEO	92,743.44	98,713.82	95,363.72
FNMA POOL #AE8407 4% 11-01-2040 BEO	25,733.28	27,502.45	26,460.25

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA POOL #AL8153 3% 03-01-2031 BEO	7,451.67	7,825.14	7,438.26
FNMA POOL #AL8521 3.5% 04-01-2046 BEO	40,266.13	41,574.79	40,523.03
FNMA POOL #AL8570 3.5% 05-01-2046 BEO	52,644.04	54,412.57	52,807.76
FNMA POOL #AL8857 4% 07-01-2046 BEO	588,024.04	626,452.34	603,500.83
FNMA POOL #AL8952 3.5% 08-01-2046 BEO	112,741.21	116,559.45	113,080.56
FNMA POOL #AN2713 2.24% DUE 09-01-2026 BEO	115,091.68	115,091.68	109,223.50
FNMA POOL #AO0777 3.5% 04-01-2042 BEO	22,953.67	23,631.53	23,132.94
FNMA POOL #AO2114 4% 05-01-2042 BEO	39,423.42	42,183.06	40,537.13
FNMA POOL #AO2881 3.5% 05-01-2042 BEO	3,389.77	3,485.11	3,397.87
FNMA POOL #AO2961 4 05-01-2042 BEO	120,202.63	128,729.52	123,598.59
FNMA POOL #AO3048 3.5% 06-01-2042 BEO	3,902.83	4,012.60	3,933.31
FNMA POOL #AO7152 3.5% 08-01-2042 BEO	12,828.57	13,299.62	12,928.76
FNMA POOL #AO9707 3.5% 07-01-2042 BEO	8,745.69	8,991.68	8,813.99
FNMA POOL #AP4100 3.5% 09-01-2042 BEO	88,047.89	90,792.52	88,734.66
FNMA POOL #AP5205 2.5% DUE 09-01-2027 REG	17,624.41	17,346.29	17,388.42
FNMA POOL #AP9726 3% 10-01-2042 BEO	173,427.13	178,325.08	170,619.34
FNMA POOL #AQ7127 3.5% 12-01-2042 BEO	15,452.78	16,020.19	15,573.00
FNMA POOL #AR6909 3.5 03-01-2043 REG	3,030.69	3,119.27	3,054.36
FNMA POOL #AR7145 3.5% 07-01-2043 BEO	26,229.71	26,977.67	26,399.15
FNMA POOL #AR7568 3% DUE 03-01-2043 REG	33,001.39	34,161.61	32,429.48
FNMA POOL #AR7576 3% DUE 03-01-2043 REG	56,319.17	58,338.71	55,343.16
FNMA POOL #AR8128 3.5% 03-01-2043 BEO	6,263.99	6,447.02	6,308.71
FNMA POOL #AR8630 3% DUE 04-01-2043 REG	55,683.63	57,658.68	54,715.85
FNMA POOL #AR9194 3% DUE 03-01-2043 REG	162,450.94	168,530.13	159,751.66
FNMA POOL #AR9218 3% DUE 03-01-2043 REG	48,311.31	50,047.49	47,470.21
FNMA POOL #AS0190 2.5% 08-01-2028 BEO	34,410.92	33,857.12	33,949.47
FNMA POOL #AS0209 3.5% DUE 08-01-2043 REG	159,560.30	160,856.72	160,697.49
FNMA POOL #AS0331 3% 08-01-2043 BEO	74,103.38	74,294.43	72,817.46
FNMA POOL #AS1539 3.5% 01-01-2044 BEO	35,223.68	35,708.00	35,487.86
FNMA POOL #AS2593 3.5% 06-01-2044 BEO	32,054.51	33,136.36	32,294.60
FNMA POOL #AS2676 3% 06-01-2029 BEO	150,120.96	155,644.94	150,221.54
FNMA POOL #AS3220 3% 09-01-2029 BEO	94,766.48	98,246.19	94,829.97
FNMA POOL #AS3594 3% 10-01-2029 BEO	51,221.53	51,821.79	51,255.85
FNMA POOL #AS3988 3.5% 12-01-2029 BEO	19,480.46	20,317.50	19,785.33
FNMA POOL #AS4083 4% 01-01-2045 BEO	152,780.97	156,982.46	157,555.38
FNMA POOL #AS4308 4% 02-01-2045 BEO	71,813.75	78,119.91	73,913.58
FNMA POOL #AS4485 2.5% 02-01-2030 BEO	3,676.20	3,600.38	3,599.62
FNMA POOL #AS4488 2.5% 02-01-2030 BEO	4,326.27	4,237.05	4,236.13
FNMA POOL #AS5017 4% 05-01-2045 BEO	77,455.19	82,880.08	80,031.35
FNMA POOL #AS5403 2.5% 07-01-2030 BEO	28,765.81	28,001.71	28,166.33
FNMA POOL #AS5405 2.5% 07-01-2030 BEO	5,215.38	5,078.47	5,106.76
FNMA POOL #AS5453 3.5% 07-01-2045 BEO	171,735.28	177,551.49	172,339.79
FNMA POOL #AS5459 3.5% 07-01-2045 BEO	73,317.61	75,803.53	73,859.43
FNMA POOL #AS5548 2.5% 08-01-2030 BEO	37,634.75	38,046.38	36,850.82
FNMA POOL #AS5614 2.5% 08-01-2030 BEO	48,556.54	49,370.25	47,545.11
FNMA POOL #AS5616 2.5% 08-01-2030 BEO	93,573.20	95,112.04	91,624.07
FNMA POOL #AS5622 3% 08-01-2030 BEO	62,993.76	65,616.86	63,035.97
FNMA POOL #AS5623 3% 08-01-2030 BEO	68,675.16	71,497.29	68,721.17
FNMA POOL #AS5640 3.5% 08-01-2045 BEO	19,893.50	19,790.92	19,931.76
FNMA POOL #AS5707 3.5% 08-01-2030 BEO	11,383.29	12,059.63	11,541.40
FNMA POOL #AS5708 3.5% 08-01-2030 BEO	50,956.22	54,174.82	51,665.53
FNMA POOL #AS5714 3% 09-01-2030 BEO	46,304.04	48,062.13	46,335.06
FNMA POOL #AS5728 3% 09-01-2030 BEO	61,668.02	64,067.29	61,709.34
FNMA POOL #AS5786 2.5% 09-01-2030 BEO	44,374.50	45,104.27	43,450.62
FNMA POOL #AS5872 2.5% 09-01-2030 BEO	55,211.45	56,132.37	54,061.40
FNMA POOL #AS5949 4% 10-01-2045 BEO	204,479.95	221,796.85	210,585.72
FNMA POOL #AS6115 2.5% 11-01-2030 BEO	51,504.38	52,693.42	50,431.54
FNMA POOL #AS6116 2.5% 11-01-2030 BEO	53,930.13	55,149.89	52,805.69
FNMA POOL #AS6141 2.5% 11-01-2030 BEO	53,181.43	53,815.03	52,073.66
FNMA POOL #AS6142 2.5% 11-01-2030 BEO	47,472.27	48,034.15	46,483.42
FNMA POOL #AS6233 4.5% 11-01-2045 BEO	6,349.18	6,948.89	6,631.66
FNMA POOL #AS6347 4% 12-01-2045 BEO	188,133.11	205,212.09	193,528.77
FNMA POOL #AS6662 4% 02-01-2046 BEO	116,289.04	126,873.17	119,609.09
FNMA POOL #AS6823 3.5% 03-01-2046 BEO	83,361.26	86,161.67	83,624.68
FNMA POOL #AS7015 3.5% 04-01-2046 BEO	84,564.18	84,346.17	84,805.19
FNMA POOL #AS7320 2.5% 06-01-2031 BEO	58,131.51	60,067.97	56,793.32
FNMA POOL #AS7353 3.5% 06-01-2046 BEO	202,173.33	209,581.10	202,749.52

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA POOL #AS7362 3% 06-01-2046 BEO	33,878.81	34,834.31	33,141.27
FNMA POOL #AS7364 3% 06-01-2046 BEO	24,813.41	24,710.68	24,253.87
FNMA POOL #AS7365 3% 06-01-2046 BEO	3,883.83	3,983.07	3,793.76
FNMA POOL #AS7370 3% 06-01-2046 BEO	18,857.08	19,402.17	18,475.79
FNMA POOL #AS7383 3.5% 06-01-2046 BEO	254,553.31	263,761.00	255,305.52
FNMA POOL #AS7605 2.5% 07-01-2031 BEO	79,240.55	81,377.72	77,416.43
FNMA POOL #AS7617 2.5% 07-01-2031 BEO	106,941.49	110,763.83	104,479.70
FNMA POOL #AS7738 3% 08-01-2046 BEO	89,995.58	85,791.11	87,742.27
FNMA POOL #AS7847 3% 09-01-2046 BEO	426,059.51	419,402.34	416,055.63
FNMA POOL #AS7878 3% 09-01-2046 BEO	84,685.18	88,813.60	82,841.58
FNMA POOL #AS7889 3% 09-01-2046 BEO	44,861.10	47,107.65	43,891.20
FNMA POOL #AS8009 2.5% 10-01-2031 BEO	113,704.80	116,880.12	111,087.32
FNMA POOL #AS8193 2.5% 10-01-2031 BEO	153,069.97	157,328.67	149,546.30
FNMA POOL #AS8195 2.5% 10-01-2031 BEO	55,456.85	56,781.16	54,180.23
FNMA POOL #AS8208 2.5% 10-01-2031 BEO	194,787.93	200,127.27	190,303.91
FNMA POOL #AS8240 2.5% 11-01-2031 BEO	115,919.73	118,632.75	113,251.26
FNMA POOL #AS8241 2.5% 11-01-2031 BEO	91,918.80	94,792.30	89,802.83
FNMA POOL #AS8245 2.5% 11-01-2031 BEO	70,782.15	73,226.35	69,152.74
FNMA POOL #AS8251 2% 11-01-2031 BEO	91,005.82	86,597.73	87,104.31
FNMA POOL #AS8291 2% 11-01-2031 BEO	5,495.61	5,229.42	5,260.12
FNMA POOL #AS8348 3% 11-01-2036 BEO	60,672.42	61,478.25	60,020.19
FNMA POOL #AS8349 3% 11-01-2036 BEO	24,993.61	25,325.57	24,724.93
FNMA POOL #AS8371 3.5% 11-01-2046 BEO	106,052.45	109,896.88	106,782.09
FNMA POOL #AS8374 4% 11-01-2046 BEO	50,546.03	55,079.37	51,875.39
FNMA POOL #AS8486 3% 12-01-2046 BEO	272,556.62	272,492.73	266,454.08
FNMA POOL #AS8493 3.5% 12-01-2046 BEO	211,293.96	218,053.71	212,018.70
FNMA POOL #AS8553 3% 12-01-2036 BEO	72,447.82	72,481.78	71,668.28
FNMA POOL #AS8589 3% 01-01-2047 BEO	30,676.77	30,676.77	30,008.32
FNMA POOL #AS8653 3.5% 01-01-2047 BEO	123,077.07	128,000.16	123,847.53
FNMA POOL #AS8885 3.5% 02-01-2032 BEO	127,731.89	130,226.65	129,513.75
FNMA POOL #AS8925 3% 03-01-2047 BEO	122,039.04	120,666.11	119,279.74
FNMA POOL #AS8936 3% 03-01-2047 BEO	98,590.73	97,408.42	96,271.88
FNMA POOL #AS9316 2.5% 03-01-2032 BEO	45,322.93	45,119.36	44,279.60
FNMA POOL #AS9317 2.5% 03-01-2032 BEO	37,041.32	36,863.33	36,188.63
FNMA POOL #AS9318 2.5% 03-01-2032 BEO	69,872.35	69,528.46	68,263.89
FNMA POOL #AS9319 2.5% 03-01-2032 BEO	73,749.23	73,348.79	72,051.52
FNMA POOL #AS9321 2.5% 03-01-2032 BEO	66,972.88	66,433.49	65,431.16
FNMA POOL #AT0310 3.5 DUE 03-01-2043 REG	3,913.68	4,028.04	3,943.85
FNMA POOL #AT2037 3% DUE 04-01-2043 REG	21,295.07	22,095.30	20,930.07
FNMA POOL #AT2040 3% DUE 04-01-2043 REG	100,973.38	104,988.67	99,239.67
FNMA POOL #AT2043 3% DUE 04-01-2043 REG	60,878.24	63,325.25	59,817.07
FNMA POOL #AT2719 3% DUE 05-01-2043 REG	160,382.61	164,743.03	157,661.72
FNMA POOL #AT3019 3.5% 04-01-2043 BEO	4,153.30	4,274.67	4,185.72
FNMA POOL #AT3906 3.5% 07-01-2043 BEO	10,105.58	10,428.50	10,184.50
FNMA POOL #AT6144 4% 05-01-2042 BEO	48,382.28	50,251.43	49,990.99
FNMA POOL #AT6321 3.5% 06-01-2043 BEO	174,385.81	175,339.48	175,746.89
FNMA POOL #AT6654 3% DUE 05-01-2043 REG	52,540.18	54,526.85	51,656.45
FNMA POOL #AT7267 3.5% 09-01-2043 BEO	12,124.15	12,451.89	12,188.04
FNMA POOL #AT7676 3 06-01-2043 REG	28,673.09	28,646.16	28,174.18
FNMA POOL #AT8464 3.5% 07-01-2043 BEO	52,842.13	53,275.60	53,238.45
FNMA POOL #AT9667 3.5% 07-01-2043 BEO	65,181.80	67,778.89	65,668.71
FNMA POOL #AU0570 3.5% DUE 08-01-2043 REG	62,531.46	63,054.21	62,872.88
FNMA POOL #AU0613 3.5% DUE 08-01-2043 REG	58,143.89	58,629.94	58,441.59
FNMA POOL #AU0918 3.5% 07-01-2043 BEO	94,815.08	97,844.72	95,554.64
FNMA POOL #AU1633 3.5% 07-01-2043 BEO	326,297.45	337,386.46	328,845.83
FNMA POOL #AV2357 4% 01-01-2044 BEO	11,708.78	12,817.45	12,073.51
FNMA POOL #AV8876 4% 12-01-2044 BEO	40,279.79	43,445.52	41,238.05
FNMA POOL #AW0391 3.5% 04-01-2029 BEO	141,465.17	149,334.17	143,425.17
FNMA POOL #AW0937 3% 04-01-2029 BEO	140,775.38	145,405.58	140,869.70
FNMA POOL #AW1247 3% 05-01-2029 BEO	112,573.25	116,346.19	112,647.55
FNMA POOL #AW7055 4% 07-01-2044 BEO	25,559.32	27,444.29	26,179.39
FNMA POOL #AW8154 3.5% 01-01-2042 BEO	32,282.10	33,230.38	32,548.10
FNMA POOL #AX1321 3.5% 09-01-2029 BEO	106,473.33	113,427.38	107,947.99
FNMA POOL #AX3298 3% 08-01-2030 BEO	11,654.68	12,151.81	11,662.49
FNMA POOL #AX8713 4% 01-01-2045 BEO	68,466.95	74,158.24	70,606.54
FNMA POOL #AX9700 3% 07-01-2030 BEO	15,879.71	16,529.80	15,890.35
FNMA POOL #AX9701 3% 07-01-2030 BEO	55,622.99	57,847.93	55,660.26

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA POOL #AY0828 2.5% 05-01-2030 BEO	23,175.58	23,450.78	22,693.06
FNMA POOL #AY3416 2.5% 04-01-2030 BEO	48,286.45	48,848.55	47,281.13
FNMA POOL #AY8218 4% 05-01-2045 BEO	27,522.00	29,551.76	28,189.41
FNMA POOL #AY9770 4% 05-01-2045 BEO	67,885.61	73,231.62	70,143.49
FNMA POOL #AZ2170 2.5% 07-01-2030 BEO	21,945.79	22,199.52	21,488.22
FNMA POOL #AZ2297 3% 07-01-2030 BEO	7,951.13	8,246.80	7,936.34
FNMA POOL #AZ5719 3% 09-01-2030 BEO	25,871.91	26,834.03	25,849.40
FNMA POOL #AZ7833 3% 08-01-2030 BEO	13,137.19	13,697.59	13,145.99
FNMA POOL #AZ8597 3% 08-01-2030 BEO	6,234.99	6,500.99	6,239.17
FNMA POOL #AZ9243 4% 10-01-2045 BEO	17,652.18	19,085.05	18,235.94
FNMA POOL #AZ9244 4% 10-01-2045 BEO	19,877.04	21,434.59	20,488.26
FNMA POOL #BA2877 4% 10-01-2045 BEO	20,412.12	22,007.62	20,920.38
FNMA POOL #BA2878 4% 10-01-2045 BEO	18,742.29	20,154.55	19,315.43
FNMA POOL #BA2879 4% 10-01-2045 BEO	19,322.86	20,715.47	19,871.82
FNMA POOL #BA2904 4% 11-01-2045 BEO	59,980.79	64,430.12	61,952.36
FNMA POOL #BA2905 4% 11-01-2045 BEO	90,285.08	96,742.56	93,030.65
FNMA POOL #BA2924 4% 12-01-2045 BEO	27,877.18	29,714.25	28,541.77
FNMA POOL #BA4736 4% 12-01-2045 BEO	50,848.16	54,212.88	52,499.20
FNMA POOL #BA4737 4% 12-01-2045 BEO	60,366.87	64,203.47	62,182.71
FNMA POOL #BA4781 4% 01-01-2046 BEO	68,926.45	73,697.44	71,151.40
FNMA POOL #BC0884 3% 05-01-2046 BEO	88,612.81	84,500.63	86,394.12
FNMA POOL #BC1450 3% 07-01-2046 BEO	490,963.83	483,292.55	479,437.47
FNMA POOL #BC1486 3% 08-01-2046 BEO	511,933.81	503,934.84	499,914.63
FNMA POOL #BC2628 2.5% 11-01-2031 BEO	10,526.00	10,815.25	10,283.69
FNMA POOL #BC2629 2.5% 11-01-2031 BEO	9,302.57	9,599.79	9,088.42
FNMA POOL #BC2631 2.5% 11-01-2031 BEO	19,363.23	19,920.58	18,917.49
FNMA POOL #BC2777 2.5% 08-01-2031 BEO	2,119.28	2,048.75	2,070.49
FNMA POOL #BC5981 3.5% 04-01-2046 BEO	61,200.63	63,256.60	61,574.57
FNMA POOL #BC7299 3.5% 11-01-2046 BEO	4,822.81	4,999.54	4,833.08
FNMA POOL #BC9012 4% 11-01-2046 BEO	34,950.24	37,465.02	35,972.19
FNMA POOL #BC9040 2% 11-01-2031 BEO	32,001.39	30,451.33	30,629.49
FNMA POOL #BD2439 4% 01-01-2047 BEO	50,519.93	54,153.03	51,990.06
FNMA POOL #BD5049 3% 02-01-2047 BEO	56,360.68	55,907.16	55,089.18
FNMA POOL #BD8477 3.5% 11-01-2046 BEO	14,169.80	14,688.99	14,199.98
FNMA POOL #BD8531 3.5% 01-01-2047 BEO	35,230.78	36,439.09	35,342.11
FNMA POOL #BD8962 3% DUE 11-01-2046 BEO	15,440.70	15,916.58	15,089.42
FNMA POOL #BE0547 3.5% 09-01-2046 BEO	2,460.87	2,551.03	2,463.01
FNMA POOL #BE1896 3% 12-01-2036 BEO	56,006.39	56,750.24	55,404.32
FNMA POOL #BE1932 3.5% 11-01-2046 BEO	7,245.64	7,511.13	7,264.41
FNMA POOL #BE3188 3.5% 02-01-2047 BEO	33,877.46	34,570.89	34,047.52
FNMA POOL #BE4913 3.5% 01-01-2047 BEO	20,262.14	20,911.95	20,281.79
FNMA POOL #BF0056 6% 07-01-2039 BEO	146,783.40	167,195.48	161,199.00
FNMA POOL #BH0398 4% 05-01-2047 BEO	144,197.14	147,002.22	147,448.79
FNMA POOL #BH3401 4% 07-01-2047 BEO	124,728.20	127,154.58	127,777.80
FNMA POOL #BH4101 3.5% 10-01-2047 BEO	1,111,052.17	1,105,974.32	1,111,354.38
FNMA POOL #BH7060 3.5% 12-01-2047 BEO	553,933.34	568,236.06	555,683.77
FNMA POOL #BH7067 4.5% 12-01-2047 BEO	117,328.75	127,072.54	122,636.70
FNMA POOL #BJ2054 3.5% 11-01-2032 BEO	56,060.42	57,120.32	56,829.57
FNMA POOL #BJ2096 3.5% 01-01-2033 BEO	36,835.13	37,531.55	37,339.77
FNMA POOL #BJ5879 3.5% 01-01-2048 BEO	41,557.52	43,000.66	41,766.55
FNMA POOL #BJ8120 3.5% 01-01-2048 BEO	21,772.13	22,562.22	21,908.64
FNMA POOL #BJ8126 3.5% 01-01-2048 BEO	11,373.12	11,753.86	11,410.88
FNMA POOL #BJ8650 3.5% 01-01-2048 BEO	8,250.51	8,537.01	8,292.01
FNMA POOL #BJ9057 4% 02-01-2048 BEO	46,457.11	47,114.04	47,515.87
FNMA POOL #BJ9058 4% 02-01-2048 BEO	44,187.12	44,853.40	45,229.49
FNMA POOL #BK4471 4.5% 07-01-2048 BEO	9,628.62	10,025.80	10,099.36
FNMA POOL #BK4689 4.5% 07-01-2048 BEO	49,429.00	52,217.11	52,030.94
FNMA POOL #BK7642 4% 09-01-2033 BEO	25,666.35	26,373.18	26,342.14
FNMA POOL #BM1036 2.5% 02-01-2032 BEO	6,370.29	6,211.03	6,223.66
FNMA POOL #BM1100 3.5% 02-01-2045 BEO	69,077.58	71,646.43	69,617.08
FNMA POOL #BM1124 3.5% 11-01-2045 BEO	262,696.97	271,357.77	264,601.52
FNMA POOL #BM1155 4% 03-01-2047 BEO	393,676.38	419,419.13	403,719.06
FNMA POOL #BM1174 3.5% 05-01-2047 BEO	115,657.52	120,175.40	116,035.72
FNMA POOL #BM1502 4% 10-01-2043 BEO	144,637.04	153,111.86	148,721.59
FNMA POOL #BM1547 4% 07-01-2047 BEO	311,225.48	318,495.51	318,088.00
FNMA POOL #BM1571 3.5% 07-01-2047 BEO	68,039.96	70,113.07	68,310.08
FNMA POOL #BM1602 3.5% 05-01-2032 BEO	205,312.49	209,354.59	208,174.55

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA POOL #BM1619 4% 08-01-2047 BEO	107,217.56	113,776.27	109,839.03
FNMA POOL #BM1756 4.5% 12-01-2045 BEO	80,906.03	87,176.27	84,544.37
FNMA POOL #BM1791 3% 06-01-2032 BEO	126,984.71	130,377.59	126,771.38
FNMA POOL #BM1896 2.5% 11-01-2031 BEO	3,366.21	3,266.28	3,289.73
FNMA POOL #BM1902 3.5% 06-01-2047 BEO	96,012.92	98,848.30	96,249.11
FNMA POOL #BM1920 4.5% 07-01-2046 BEO	169,514.68	183,949.91	178,190.44
FNMA POOL #BM1937 3.5% 05-01-2047 BEO	37,048.73	38,281.77	37,319.19
FNMA POOL #BM1938 3.5% 11-01-2046 BEO	102,622.03	106,005.35	103,137.19
FNMA POOL #BM3052 4.5% 10-01-2047 BEO	73,236.69	79,930.98	76,910.24
FNMA POOL #BM3053 4.5% 07-01-2046 BEO	108,807.98	118,770.71	114,459.47
FNMA POOL #BM3054 2% 11-01-2031 BEO	112,610.55	108,246.89	107,785.19
FNMA POOL #BM3061 2% 03-01-2032 BEO	162,001.09	153,293.54	155,057.72
FNMA POOL #BM3240 3% 09-01-2032 BEO	92,216.73	93,225.34	92,384.56
FNMA POOL #BM3261 4% 12-01-2047 BEO	106,557.58	110,020.70	109,710.62
FNMA POOL #BM3282 3.5% 12-01-2047 BEO	122,839.61	127,196.57	123,608.95
FNMA POOL #BM3326 3.5% 12-01-2047 BEO	110,017.56	113,197.73	110,706.27
FNMA POOL #BM3403 2.5% 02-01-2030 BEO	17,567.02	17,254.11	17,322.49
FNMA POOL #BM3503 3.5% 04-01-2032 BEO	283,364.14	288,942.89	288,181.33
FNMA POOL #BM3552 2.5% 08-01-2030 BEO	43,769.90	43,113.36	43,147.05
FNMA POOL #BM3578 2.5% 08-01-2032 BEO	149,327.37	145,675.86	145,889.85
FNMA POOL #BM3762 4% 04-01-2048 BEO	31,753.18	32,845.95	32,696.57
FNMA POOL #BM3763 4% 04-01-2048 BEO	35,014.11	36,153.45	36,005.01
FNMA POOL #BM3784 5% 06-01-2045 BEO	8,495.37	9,091.37	8,951.40
FNMA POOL #BM3792 3.5% 02-01-2047 BEO	336,919.85	335,182.61	338,614.56
FNMA POOL #BM3793 2.5% 02-01-2033 BEO	327,663.39	319,062.24	320,838.16
FNMA POOL #BM3846 4.5% 04-01-2048 BEO	105,852.35	111,384.81	111,285.75
FNMA POOL #BM4022 3% 11-01-2046 BEO	495,256.36	480,321.31	486,163.45
FNMA POOL #BM4579 3% 04-01-2047 BEO	496,588.99	474,203.70	484,311.82
FNMA POOL #BM5002 3.5% 05-01-2044 BEO	1,258,407.22	1,241,104.12	1,270,538.27
FNMA POOL #BM5003 4% 03-01-2047 BEO	3,615,696.09	3,651,711.82	3,716,320.91
FNMA POOL #CA0689 3.5% DUE 11-01-2047	110,161.05	113,896.21	110,850.66
FNMA POOL #CA0993 3.5% DUE 01-01-2048 REG	202,203.00	207,653.01	202,647.85
FNMA POOL #CA1058 3.5% 01-01-2048	222,636.24	230,758.97	223,702.67
FNMA POOL #CA1199 4.0% DUE 02-01-2048	199,401.11	205,242.95	204,023.23
FNMA POOL #CA1255 4.0% 02-01-2048	338,547.36	346,944.92	346,388.12
FNMA POOL #CA1541 4.0% DUE 04-01-2048	642,964.84	663,911.44	659,630.49
FNMA POOL #CA1545 4.0% DUE 04-01-2048	964,368.85	993,186.92	986,748.96
FNMA POOL #CA1549 4.0% DUE 04-01-2048	122,897.31	127,405.15	126,564.57
FNMA POOL #CA2404 4% DUE 10-01-2033 REG	146,065.55	150,162.23	149,908.53
FNMA POOL #CA2527 4.0% 10-01-2033	78,921.40	80,986.92	80,993.09
FNMA POOL #CA2528 4.0% 10-01-2033	79,159.39	81,200.21	81,237.32
FNMA POOL #CA2557 4% DUE 11-01-2033 REG	500,931.32	510,793.40	514,080.77
FNMA POOL #FN BM1595 2.5% 03-01-2031	21,169.09	20,868.10	20,872.38
FNMA POOL #MA1440 3.5% 05-01-2043 BEO	6,681.33	6,876.55	6,731.24
FNMA POOL #MA2414 3.5% 10-01-2045 BEO	92,255.84	92,241.42	93,080.61
FNMA POOL #MA2774 2% 10-01-2031 BEO	20,074.93	19,102.56	19,214.32
FNMA POOL #MA2806 3% DUE 11-01-2046 REG	253,966.42	242,776.03	247,688.88
FNMA POOL #MA2845 2% 12-01-2031 BEO	25,724.18	24,478.16	24,621.38
FNMA POOL #MA3237 3.0% 01-01-2048	99,990.76	94,018.65	97,487.69
FNMA POOL #MA3501 5% 10-01-2048 BEO	97,958.48	102,890.85	102,646.67
FNMA POOL CA2406 4.0% 10-01-2033	107,068.58	109,912.59	109,884.48
FNMA POOL#CA1372 CL 4.0% DUE 03-01-2048	306,953.62	318,680.19	316,073.21
FNMA PRIN PMT ON 7.25% 2030 DEB 05-15-2030 (UNDDATE)	390,000.00	201,786.00	269,952.15
FNMA REMIC TR 2011-8 CL-ZA 4.0% 02-25-2041 REG	1,503,530.23	1,558,504.65	1,550,829.79
FNMA SER 2018-M14 CL A2 VAR DUE 08-25-2028 REG	502,000.00	491,126.18	511,765.41
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	2,773,724.00	2,664,770.93	2,703,559.88
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	800,000.00	772,061.73	779,763.20
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES JANUARY	6,000.00	5,687.81	5,742.31
FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JANUARY	1,252,000.00	1,212,190.31	1,222,680.66
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY	400,000.00	372,171.88	377,656.40
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JANUARY	111,000.00	109,824.96	110,724.72
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	(1,032,677.00)	(1,037,705.55)	(1,045,081.52)
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	1,000,000.00	1,006,468.76	1,012,012.00
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	2,200,000.00	2,171,468.75	2,196,389.80
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	13,816.00	13,673.52	13,793.33
FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JANUARY	(498,000.00)	(506,870.63)	(509,749.81)
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	(6,107,000.00)	(6,129,566.68)	(6,225,323.13)

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	1,100,000.00	1,112,718.75	1,121,312.50
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES FEBRUARY	3,400,000.00	3,501,718.75	3,517,473.40
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	(3,466,000.00)	(3,581,182.35)	(3,589,001.41)
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	4,124,000.00	4,310,247.67	4,319,568.33
GNMA 2010-H28 REMIC PASSTHRU CTF CL FLTG RT DUE 12-20-2060	44,602.89	44,324.11	44,600.53
GNMA 2011-H08 CL FG FLTG 03-20-2061	55,577.26	55,508.05	55,679.41
GNMA 2011-H09 CL AF VAR 03-20-2061	58,174.40	58,174.39	58,303.43
GNMA 2018-123 REMIC SER-18-123 CL-AH 3.25% 09-16-2052	9,968.89	9,780.04	9,872.45
GNMA 3.1% DUE 05-16-2059	209,354.02	204,819.57	206,559.56
GNMA 3.5% DUE 03-20-2046	4,258,961.45	4,239,976.28	4,293,024.62
GNMA 4% DUE 01-20-2045	590,497.01	677,038.84	631,109.62
GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	200,000.00	206,625.00	206,949.20
GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	300,000.00	311,906.25	311,637.00
GNMA II JUMBOS 3% 30 YEARS SETTLES FEBRUARY	(2,037,000.00)	(1,992,619.34)	(2,005,059.84)
GNMA II JUMBOS 3.5 30 YEARS SETTLES FEB	(4,647,189.00)	(4,647,349.68)	(4,673,148.20)
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY	7,508,500.00	7,529,530.99	7,687,998.20
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY	(2,760,000.00)	(2,850,993.75)	(2,855,898.96)
GNMA POOL #4223 6.5% 08-20-2038 BEO	42,517.41	47,885.24	48,000.03
GNMA POOL #4292 6.5% 11-20-2038 BEO	25,047.71	28,209.98	28,321.20
GNMA POOL #4422 4% 04-20-2039 BEO	3,492.40	3,713.96	3,606.85
GNMA POOL #4494 4% 07-20-2039 BEO	19,739.01	21,034.38	20,387.24
GNMA POOL #4559 5% 10-20-2039 BEO	69,689.29	77,006.66	74,176.23
GNMA POOL #4598 4.5% 12-20-2039 BEO	5,422.86	5,902.43	5,690.15
GNMA POOL #4617 4.5% 01-20-2040 BEO	6,754.32	7,351.65	7,087.32
GNMA POOL #4636 4.5% 02-20-2040 BEO	5,307.42	5,776.79	5,569.18
GNMA POOL #4771 4.5% 08-20-2040 BEO	12,897.81	14,038.44	13,533.84
GNMA POOL #4800 4% 09-20-2040 BEO	5,144.66	5,492.73	5,320.68
GNMA POOL #4833 4% 10-20-2040 BEO	75,363.19	79,980.81	77,840.30
GNMA POOL #4853 4% 11-20-2040 BEO	134,074.86	144,968.45	138,478.28
GNMA POOL #4882 4% 12-20-2040 BEO	123,136.44	131,426.80	127,183.44
GNMA POOL #5018 5% 04-20-2041 BEO	6,172.39	6,775.17	6,547.30
GNMA POOL #5083 5% 06-20-2041 BEO	13,176.84	14,463.63	13,981.35
GNMA POOL #5115 4.5% 07-20-2041 BEO	233,978.92	255,439.20	245,463.31
GNMA POOL #5116 5% 07-20-2041 BEO	6,852.76	7,521.96	7,268.45
GNMA POOL #553461 SER 2042 3.5% DUE 01-15-2042 REG	40,607.66	42,460.38	41,090.49
GNMA POOL #615516 4.5% 09-15-2033 BEO	11,703.58	12,976.35	12,187.64
GNMA POOL #697927 6.5% 03-15-2039 BEO	19,452.95	22,097.33	20,949.47
GNMA POOL #710692 5% 07-15-2039 BEO	13,651.07	14,935.13	14,444.74
GNMA POOL #728627 4.5% 01-15-2040 BEO	11,946.24	13,187.54	12,475.34
GNMA POOL #738019 4.5% 02-15-2041 BEO	26,350.55	29,133.81	27,521.30
GNMA POOL #745793 4.5% 07-15-2040 BEO	32,543.69	35,976.05	33,992.63
GNMA POOL #759138 4% 01-15-2041 BEO	77,960.12	83,258.96	80,376.10
GNMA POOL #762838 4.0% DUE 03-15-2041 REG	54,214.37	57,865.35	55,884.71
GNMA POOL #782557 5% 01-15-2039 BEO	169,833.81	188,011.32	179,978.49
GNMA POOL #782561 6.5% 10-15-2038 BEO	32,955.12	37,132.43	36,830.31
GNMA POOL #782619 5% 04-15-2039 BEO	109,082.83	118,729.84	115,607.07
GNMA POOL #782696 5% 06-15-2039 BEO	17,217.79	19,170.94	18,245.55
GNMA POOL #782958 5% 05-15-2040 BEO	47,324.27	52,485.57	50,150.33
GNMA POOL #783571 5 DUE 12-15-2033	40,198.92	44,658.47	42,591.16
GNMA POOL #783584 4.5% 07-20-2041 BEO	26,034.62	28,359.43	27,312.40
GNMA POOL #783590 4.5% 06-20-2041 BEO	51,043.76	55,613.79	53,556.64
GNMA POOL #783609 SER 2040 4.5% DUE 10-15-2040 REG	87,949.36	96,977.88	91,870.32
GNMA POOL #783610 0 DUE 11-15-2041 REG	65,010.41	71,562.24	67,990.68
GNMA POOL #784439 3% 02-15-2045 BEO	106,281.60	104,712.28	105,079.56
GNMA POOL #AD2334 SER 2043 3.5% DUE 04-15-2043 REG	64,837.18	67,744.73	65,451.19
GNMA POOL #AQ0542 4% 10-20-2046 BEO	16,201.88	17,472.72	16,640.95
GNMA POOL #AX4341 3.5% 10-20-2046 BEO	24,897.68	26,907.03	25,122.26
GNMA POOL #AX4342 3.5% 10-20-2046 BEO	24,333.36	26,183.09	24,525.84
GNMA POOL #AX4343 3.5% 10-20-2046 BEO	20,695.94	22,185.08	20,848.68
GNMA POOL #AX4344 3.5% 10-20-2046 BEO	55,727.28	59,623.84	56,124.06
GNMA POOL #AX4345 3.5% 10-20-2046 BEO	49,188.09	52,381.49	49,535.36
GNMA POOL #AZ8560 4.5% 03-15-2047 BEO	27,737.73	29,013.02	28,984.82
GNMA POOL #AZ8596 4.5% 04-15-2047 BEO	42,856.87	44,827.29	44,810.71
GNMA POOL #AZ8597 4.5% 04-15-2047 BEO	29,196.59	30,538.95	30,510.14
GNMA POOL #BA7888 4.5% 05-15-2047 BEO	26,344.72	27,555.97	27,546.57
GNMA POOL #BB6967 4% 06-15-2047 BEO	48,192.04	49,440.14	49,513.47
GNMA POOL #BC4732 3.5% 10-20-2047 BEO	94,141.85	98,050.95	94,810.45

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
GNMA POOL #BC5919 4% 09-15-2047 BEO	74,285.37	76,209.24	76,343.07
GNMA POOL #BD0384 3.5% 10-20-2047 BEO	92,340.45	96,174.74	93,011.12
GNMA POOL #BD0560 4.5% 09-20-2048 BEO	135,205.98	140,635.34	141,178.03
GNMA POOL #BD3187 4% 10-15-2047 BEO	162,646.84	166,859.15	167,103.36
GNMA POOL #BE0143 4% 01-15-2048 BEO	193,949.00	198,971.98	199,323.33
GNMA POOL #BE0144 4% 01-15-2048 BEO	48,211.52	49,460.13	49,533.00
GNMA POOL #BE0204 4% 01-15-2048 BEO	123,272.78	126,465.35	126,687.44
GNMA POOL #BE1030 4% 11-15-2047 BEO	56,908.39	58,382.25	58,549.63
GNMA POOL #BE1031 4% 10-15-2047 BEO	142,314.91	146,000.64	146,261.30
GNMA POOL #BE4664 4% 12-15-2047 BEO	168,097.98	172,451.45	172,757.66
GNMA POOL #MA1677 3.5% 02-20-2044 BEO	491,615.85	501,985.88	495,096.49
GNMA POOL #MA2753 3% 04-20-2045 BEO	262,011.87	256,853.51	258,943.19
GNMA POOL #MA2826 3.5% 05-20-2045 BEO	1,039,006.58	1,044,030.27	1,047,635.53
GNMA POOL #MA2891 3% 06-20-2045 BEO	29,533.30	29,030.32	29,181.32
GNMA POOL #MA2960 3% 07-20-2045 BEO	40,217.31	39,387.81	39,733.86
GNMA POOL #MA3596 3% 04-20-2046 BEO	1,409,827.87	1,390,160.54	1,391,281.58
GNMA POOL #MA3663 3.5% 05-20-2046 BEO	545,113.14	550,077.16	549,221.11
GNMA POOL #MA3735 3% 06-20-2046 BEO	219,090.98	214,914.56	216,073.88
GNMA POOL #MA3802 3% 07-20-2046 BEO	479,576.45	470,560.40	473,045.10
GNMA POOL #MA3803 3.5% 07-20-2046 BEO	188,136.49	189,694.51	189,467.37
GNMA POOL #MA3873 3% 08-20-2046 BEO	2,278,114.05	2,220,987.79	2,246,735.31
GNMA POOL #MA3936 3% 09-20-2046 BEO	1,071,932.68	1,050,591.51	1,057,659.90
GNMA POOL #MA3937 3.5% 09-20-2046 BEO	1,588,039.43	1,580,689.64	1,599,028.66
GNMA POOL #MA4068 3% 11-20-2046 BEO	20,085.81	19,621.33	19,799.83
GNMA POOL #MA5399 4.5% 08-20-2048 BEO	1,282,756.29	1,335,519.66	1,328,289.01
GNMA SER 18-99 CLS A 3.2% 01-16-2052	49,705.38	48,748.16	49,247.49
GNMA SER 2018-98 CLS A 3.00% DUE 10-16-2050	29,781.07	28,933.01	29,266.57
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG	302.55	329.33	317.47
GNMAII POOL #4922 SER 2041 4% DUE 01-20-2041 BEO	107,725.27	114,893.78	111,268.25
GNMAII POOL #MA0023 SER 2042 4% DUE 04-20-2042 REG	73,394.58	77,981.74	75,806.84
GNMAII POOL #MA0934 SER 2043 3.5% DUE 04-20-2043 REG	87,089.03	88,218.49	88,080.28
GNMAII POOL #MA1012 SER 2043 3.5% DUE 05-20-2043 REG	87,074.22	88,203.47	88,066.34
GNMAII POOL #MA3172 SER 2045 3% DUE 10-20-2045 REG	91,387.53	89,616.89	90,270.04
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO	2,524,154.68	2,541,231.40	2,543,954.15
GNMAII POOL #MA3662 SER 2046 3% DUE 05-20-2046 REG	21,840.46	21,390.01	21,556.47
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	1,473,559.83	1,483,218.08	1,484,437.65
GNMAII POOL #MA4003 SER 2046 3% DUE 10-20-2046 REG	2,381.05	2,325.52	2,347.52
GNMAII POOL #MA4126 SER 2046 3% DUE 12-20-2046 REG	111,644.43	108,891.91	110,037.53
GNMAII POOL #MA5467 4.5% DUE 09-20-2048	3,823,968.79	3,974,537.55	3,959,673.79
I/O FHLMC MULTICLASS SER K015 X1 FLTGT RT07-25-2021	104,349.87	11,760.11	3,498.85
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027	448,063.39	16,463.19	14,314.28
I/O FHLMC MULTICLASS TRANCHE 08-25-2023	246,449.61	11,417.56	8,758.08
I/O FNMA REMIC TR 2010-100 CL-SV VAR RATE 09-25-2040	273,840.82	59,988.24	43,165.53
I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024	3,112,234.67	102,241.76	55,341.76
I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045	1,024,720.22	12,141.91	5,714.86
I/O GNMA 2013-057 REMIC PASSTHRU SER 2013-57 CL IO VARRT DUE 06-16-2054 REG	2,620,068.55	141,442.81	81,780.20
I/O GNMA REMIC 2013-101 CL IO FLTGT RT 10-16-2054	2,522,842.59	89,345.72	76,835.69
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2018-20A CL 1 2.92% 01-01-2038	238,565.90	238,565.90	233,997.60
SMALL BUSINESS ADMIN SER 2017-10A CL 1 2.845% 03-10-2027	122,793.66	122,793.66	122,822.03
TSY INFL IX N/B 1% TIPS 02-15-2048	1,250,000.00	1,185,085.64	1,214,629.86
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	4,710,000.00	4,824,835.80	4,885,522.86
UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042	250,000.00	267,343.91	253,807.08
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	5,000.00	4,430.47	4,531.25
UNITED STATES OF AMER TREAS NOTES 2.75% 09-30-2020	3,355,000.00	3,348,776.05	3,367,581.25
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	500,000.00	474,570.32	483,886.50
UNITED STATES TREAS BDS 3.125% DUE 11-15-2041 REG	5,860,000.00	5,971,256.53	5,999,860.62
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	995,000.00	1,265,204.69	1,261,007.28
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	1,870,000.00	2,624,835.78	2,454,375.00
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	520,000.00	509,335.94	506,471.68
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	680,000.00	668,391.77	662,309.12
UNITED STATES TREAS BDS 1.375 02-15-2044 REG	100,000.00	111,840.16	112,004.14
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	1,590,000.00	1,640,489.85	1,583,167.77
UNITED STATES TREAS BDS 3% DUE 05-15-2045	740,000.00	733,842.97	738,583.64
UNITED STATES TREAS BDS 3% DUE 05-15-2045	375,000.00	391,623.28	374,282.25
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	5,695,000.00	5,408,764.84	5,668,079.74
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	620,000.00	579,150.93	617,069.26
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	330,000.00	319,722.58	328,440.09

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	410,000.00	400,850.90	407,805.68
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	1,220,000.00	1,175,298.36	1,213,470.56
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	2,470,000.00	2,405,162.50	2,456,780.56
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	495,000.00	553,629.57	505,305.90
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	275,000.00	299,710.81	304,626.85
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	1,100,000.00	1,213,407.15	1,217,605.40
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	6,360,000.00	7,280,657.97	7,183,073.04
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	970,000.00	1,194,508.35	1,094,281.25
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	3,800,000.00	3,807,180.44	3,872,139.20
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	1,150,000.00	1,135,662.15	1,171,831.60
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	910,000.00	1,115,276.72	1,121,645.98
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	120,000.00	117,124.68	113,648.40
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	265,000.00	265,818.31	250,973.55
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	355,000.00	335,179.53	335,904.91
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG	310,000.00	291,666.41	299,864.55
UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028	1,700,000.00	1,665,844.66	1,676,138.09
UNITED STATES TREAS NTS 1.875% 06-30-2024	280,000.00	272,664.58	272,278.16
UNITED STATES TREAS NTS 2.875% 08-15-2028	945,000.00	935,551.89	959,618.21
UNITED STATES TREAS NTS 2.125% 12-31-2021	95,000.00	97,661.46	94,064.82
UNITED STATES TREAS NTS 2.375% 12-31-2024	730,000.00	724,383.21	717,225.00
UNITED STATES TREAS NTS 2.75% DUE 08-15-2021 REG	3,390,000.00	3,392,256.87	3,412,909.62
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	1,590,000.00	1,594,720.31	1,614,409.68
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	1,155,000.00	1,131,361.19	1,172,731.56
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	290,000.00	290,385.00	294,452.08
UNITED STATES TREAS NTS 2.875% DUE 10-15-2021	425,000.00	423,689.19	429,482.48
UNITED STATES TREAS NTS DTD 07/16/2018 2.625% DUE 07-15-2021 REG	5,174,000.00	5,143,544.72	5,192,393.57
UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG	2,600,000.00	2,502,891.76	2,512,148.60
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	270,000.00	269,057.91	270,632.88
UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023	1,240,000.00	1,235,788.38	1,241,322.70
US TREAS NTS DTD 09-15-2018 2.625% DUE 09-15-2021 REG	380,000.00	378,635.01	382,642.14
US TREASURY DTD 02/15/2010 02-15-2040	50,000.00	76,039.73	68,744.16
UTD STATES TREAS 2% 10-31-2022	110,000.00	108,103.80	108,049.26
UTD STATES TREAS NTS 0% NTS 15/11/2021 USD 'AT-2021' 2.875% DUE 11-15-2021 REG	3,620,000.00	3,634,408.21	3,660,301.46
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	1,185,000.00	1,237,405.58	1,267,209.38
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	1,420,000.00	1,458,867.87	1,518,512.50
Total U.S. Government Securities	189,341,405.99	183,751,365.62	183,085,489.50
<u>Other Government Securities</u>			
AB SVENSK EXPORTKREDIT - SWEDISH EXPT CRTRANCHE # TR 00275 1.125 DUE 08-28-2019	1,030,000.00	1,027,373.50	1,019,610.39
ARGENTINA REP BD 5.875% DUE 01-11-2028 REG	1,827,000.00	1,508,461.02	1,313,156.25
ARGENTINA REP BD SER B 7.5% DUE 04-22-2026 REG	150,000.00	100,000.00	120,187.50
ARGENTINA (REP OF) 18.2% SNR 03/10/2021 ARS1	3,580,000.00	271,052.44	77,474.77
ARGENTINA (REP OF) FRN 06/2020 ARS1	4,220,000.00	240,613.35	123,540.89
BRAZIL (FED REP OF) 10% GTD SNR 01/01/21 BRL'F'	5,021.00	1,434,974.31	1,417,491.49
BRAZIL (FED REP OF) 10% GTD SNR 01/01/23 BRL'F'	830.00	229,292.07	234,720.55
BUENOS AIRES(PROV) FRN 04/2025 ARS1'BADLAR 375	10,135,000.00	502,511.34	265,081.65
COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2017 REG	295,000.00	282,947.91	281,725.00
COLOMBIA REP GLOBAL BD 4.5% DUE 01-28-2026/09-28-2015 REG	230,000.00	239,664.32	230,000.00
COLOMBIA REP TBOND 4.5% 03-15-2029	385,000.00	379,139.80	380,572.50
INDONESIA REP NOTES SERIES 4 REG S 4.875% DUE 05-05-2021 REG	200,000.00	200,000.00	204,297.20
INDONESIA REP NT SER 4 144A 4.875% DUE 05-05-2021 BEO	200,000.00	200,000.00	204,298.00
JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG	100,000.00	99,170.00	102,275.60
KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO	200,000.00	198,052.00	198,868.80
MASSACHUSETTS EDL FING AUTH 3.85% 05-25-2033 BEO TAXABLE	244,138.49	241,828.24	247,038.86
MASSACHUSETTS ST SCH BLDG AUTH DEDICATEDSALES TAX REV 5% 10-15-2041 BEO	115,000.00	122,895.90	122,552.05
MEXICO (UNITED MEXICAN STATES) 6.5% BDS 09/06/22	59,404.00	468,922.08	283,383.66
MEXICO (UNITED MEXICAN STATES) 7.75% NTS 13/11/42	111,855.00	913,975.22	502,075.95
MEXICO (UNITED MEXICAN STATES) 4.15% DUE 03-28-2027	340,000.00	354,025.00	328,749.40
MEXICO (UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	182,600.00	908,380.99	838,278.06
MEXICO (UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	62,600.00	337,250.85	306,192.08
NEW JERSEY ST TRANSN TR FD AUTH 5% 06-15-2036 BEO	450,000.00	479,552.64	473,224.50
NEW YORK ST URBAN DEV CORP REV 5% 03-15-2024 BEO	235,000.00	275,584.50	262,452.70
ONTARIO PROV CDA BD 2 DUE 01-30-2019 REG	540,000.00	549,975.56	539,767.80
PANAMA REP GLOBAL BD 3.875% DUE 03-17-2028/03-17-2016 REG	110,000.00	107,129.00	108,350.00
PANAMA REP GLOBAL BD 4% DUE 09-22-2024/09-22-2014 REG	200,000.00	198,550.00	201,702.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	10,000.00	10,369.70	8,730.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG	50,000.00	56,675.60	58,700.00
PETROLEOS MEXICANOS 3.5% 01-30-2023	73,000.00	72,798.52	66,065.00
PETROLEOS MEXICANOS 5.625% 01-23-2046	37,000.00	36,731.38	28,004.93
PETROLEOS MEXICANOS 6.0% 03-05-2020	44,000.00	51,326.00	44,803.00
PETROLEOS MEXICANOS 6.375% 01-23-2045	20,000.00	19,850.40	16,100.00
PETROLEOS MEXICANOS 6.5% 03-13-2027	650,000.00	601,451.25	611,000.00
PETROLEOS MEXICANOS BD 6.5% DUE 06-02-2041 REG	120,000.00	131,495.20	99,360.00
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG	60,000.00	59,889.00	58,320.00
PHILIPPINES REP T-BOND 3.0% DUE 02-01-2028 REG	500,000.00	465,100.00	473,096.00
PROVINCIA DE BUENOS AIRE 6.5% DUE 02-15-2023 BEO 6.5% DUE 02-15-2023 BEO	90,000.00	89,622.90	72,450.00
REPUBLIC OF ARGENTINA 5.625% 01-26-2022	200,000.00	200,000.00	168,750.00
REPUBLIC OF ARGENTINA BD 6.875% DUE 01-11-2048 REG	200,000.00	198,120.00	139,250.00
REPUBLIC OF CHILE 3.24% 02-06-2028	320,000.00	298,800.00	307,040.00
REPUBLIC OF INDONESIA 4.1% DUE 04-24-2028 REG	92,000.00	89,855.03	89,508.09
REPUBLICA ORIENTAL DEL URUGUAY BD 4.375% DUE 10-27-2027 REG	105,000.00	109,270.33	105,037.80
RUSSIA GOVT BD - OFZ 7.05% 19/01/2028	26,970,000.00	370,836.88	353,761.96
RUSSIAN FEDERATION 7% SNR 16/08/2023 RUB1000	8,770,000.00	129,073.11	120,411.54
RUSSIAN FEDERATION 7.75% BDS 16/09/26 RUB1000	2,650,000.00	39,934.34	36,728.89
RUSSIAN FEDERATION MINISTRY FINANCE 8.15% BDS 03/02/2027	4,930,000.00	76,295.53	69,676.29
SECRETARIA TESOURO 10% GTD SNR 01/01/27 BRL'F	146.00	43,486.48	41,236.21
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG	160,000.00	158,710.40	163,680.64
UNITED MEXICAN STS 3.5 01-21-2021 REG	70,000.00	71,810.67	69,646.50
UNITED MEXICAN STS 3.75% 01-11-2028	1,052,000.00	993,168.20	984,682.52
UNITED MEXICAN STS MEDIUM TERM BOOK 3.625% 03-15-2022	164,000.00	168,994.45	162,182.88
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026	255,000.00	267,486.11	249,262.50
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE	82,000.00	81,125.91	84,310.76
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	70,000.00	64,513.90	73,480.40
Total Other Government Securities	72,952,594.49	16,878,113.33	15,142,343.56

Corporate Debt Instruments - Preferred

3M CO 3% DUE 09-14-2021	205,000.00	204,579.75	206,656.81
ACE INA HLDGS INC 3.35% DUE 05-03-2026	20,000.00	19,938.60	19,564.44
ANTHEM INC 2.95% 12-01-2022	40,000.00	39,981.20	39,009.52
ANTHEM INC 3.65% 12-01-2027	80,000.00	77,936.80	76,434.16
BHP BILLITON FIN 2.875% DUE 02-24-2022	5,000.00	5,019.20	4,960.85
BHP BILLITON FIN 5% DUE 09-30-2043	210,000.00	230,187.80	229,422.90
BOEING CAP CORP 4.7% DUE 10-27-2019	30,000.00	29,978.70	30,373.17
BOEING CO SR NT 4.875 DUE 02-15-2020	70,000.00	69,270.60	71,502.90
BURL NORTHN SANTA 6.15% DUE 05-01-2037	18,000.00	21,628.62	21,926.74
BURLINGTON NORTHN SANTA 4.55 09-01-2044	151,000.00	159,100.71	157,440.75
CAROLINA PWR & LT CO 1ST MTG BD 3 9-15-2021	45,000.00	44,473.95	45,064.26
CATERPILLAR FINL SVCS CORP MED TERM NTRANCHE # TR 00781 3.15% DUE 09-07-2021	200,000.00	199,846.00	200,527.00
CATERPILLAR INC 3.9% DUE 05-27-2021	245,000.00	250,550.30	249,434.26
CENTERPOINT ENERGY 3.95% 03-01-2048	30,000.00	29,869.20	29,147.82
CHEVRON CORP NEW 1.961% DUE 03-03-2020	495,000.00	497,272.05	490,030.20
CHEVRON CORP NEW 2.419% DUE 11-17-2020	185,000.00	184,130.50	183,297.45
CHEVRON CORP NEW 2.427 DUE 06-24-2020	190,000.00	189,471.80	188,884.51
CHEVRON CORP NEW 2.498% DUE 03-03-2022	30,000.00	29,119.80	29,421.18
COCA COLA CO 1.875% DUE 10-27-2020	95,000.00	93,221.60	93,372.27
COCA COLA CO 3.3% DUE 09-01-2021	400,000.00	404,773.70	405,092.00
CONOCO INC 6.95% DUE 04-15-2029	45,000.00	54,723.76	55,642.86
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	10,000.00	9,861.50	12,375.89
DEERE JOHN CAP CORP 1.7 01-15-2020	20,000.00	18,926.40	19,739.04
DEERE JOHN CAP CORP 2.25 DUE 04-17-2019	30,000.00	30,053.23	29,932.59
DISNEY WALT CO NEW 2.3% DUE 02-12-2021	15,000.00	14,747.85	14,813.13
DISNEY WALT CO NEW NT 3.75 DUE 06-01-2021	35,000.00	35,779.80	35,656.78
DUKE ENERGY 2.95% DUE 12-01-2026	170,000.00	169,588.60	162,750.18
DUKE ENERGY 3.25% DUE 08-15-2025	20,000.00	19,638.00	19,461.74
DUKE ENERGY PROGRESS LLC 3.7% 09-01-2028	55,000.00	54,989.55	55,558.36
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	20,000.00	19,962.20	19,739.40
ENTERGY TEX INC 3.45% 12-01-2027	70,000.00	69,816.60	67,082.40
EVERSOURCE ENERGY 2.9% DUE 10-01-2024	60,000.00	59,864.40	57,501.84
EXXON MOBIL CORP 1.912% DUE 03-06-2020	305,000.00	301,863.50	302,258.05
EXXON MOBIL CORP 2.726% DUE 03-01-2023	160,000.00	155,672.00	157,341.12
GEN DYNAMICS CORP 3.75% DUE 05-15-2028	90,000.00	90,370.28	90,818.64
GLAXOSMITHKLINE 2.85 DUE 05-08-2022	70,000.00	69,524.00	69,151.18

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
GLAXOSMITHKLINE 2.85 DUE 05-08-2022	160,000.00	157,201.60	158,059.84
GLAXOSMITHKLINE CAP PLC 3.125% 05-14-2021	505,000.00	503,641.55	505,636.30
HOME DEPOT INC 3% DUE 04-01-2026	70,000.00	70,567.70	67,804.80
HOME DEPOT INC 3.9% DUE 12-06-2028 REG	65,000.00	64,553.45	66,576.64
HSBC USA INC NEW 2.35% DUE 03-05-2020	115,000.00	114,887.30	113,838.96
IBM CREDIT CORP 3.45% DUE 11-30-2020 REG	115,000.00	114,909.15	115,594.55
INTERCONTINENTAL 2.75% DUE 12-01-2020	85,000.00	84,908.20	84,440.79
INTERCONTINENTAL 3.75% DUE 09-21-2028	30,000.00	29,771.70	30,019.11
INTERCONTINENTAL EXCHANGE INC 3.45% 09-21-2023	70,000.00	69,967.80	70,351.40
INTERCONTINENTAL EXCHANGE INC 4.0% 10-15-2023	115,000.00	117,608.30	117,748.50
INTL BUSINESS 2.875% DUE 11-09-2022	170,000.00	169,294.50	166,062.29
INTL BUSINESS 2.9% DUE 11-01-2021	100,000.00	97,888.00	98,646.60
JOHNSON & JOHNSON 2.45% DUE 03-01-2026	40,000.00	39,421.60	37,568.64
JOHNSON & JOHNSON 2.95% 03-03-2027 REG	100,000.00	99,897.00	96,156.00
LILLY ELI & CO 3.1% DUE 05-15-2027	40,000.00	39,986.00	38,727.84
LLOYDS BANK PLC 2.7% DUE 08-17-2020	200,000.00	198,244.00	197,470.20
MANULIFE FINL CORP 4.9% DUE 09-17-2020	180,000.00	181,953.00	184,690.62
MEDTRONIC GLOBAL HLDGS 3.35% 04-01-2027	70,000.00	70,000.00	68,563.60
MEDTRONIC INC 3.5% DUE 03-15-2025 REG	140,000.00	138,658.80	139,446.86
MEDTRONIC INC 3.5% DUE 03-15-2025 REG	215,000.00	211,273.90	214,150.54
MEDTRONIC INC 4.375% DUE 03-15-2035	190,000.00	196,942.00	194,529.60
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	40,000.00	39,934.00	38,695.52
MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	100,000.00	93,580.00	118,984.20
NIKE INC 2.375% DUE 11-01-2026	30,000.00	27,165.60	27,480.54
NOVARTIS CAP CORP 3% DUE 11-20-2025	11,000.00	10,483.33	10,655.55
NOVARTIS CAP CORP 3.1% DUE 05-17-2027	29,000.00	28,741.61	28,079.80
NSTAR ELEC CO 3.2% DUE 05-15-2027	85,000.00	85,997.05	82,853.07
OCCIDENTAL PETE 2.7% DUE 02-15-2023	115,000.00	111,545.40	111,461.45
OCCIDENTAL PETE 3% DUE 02-15-2027	40,000.00	39,869.30	37,964.84
OCCIDENTAL PETE 3.125% DUE 02-15-2022	50,000.00	49,727.57	49,719.40
OCCIDENTAL PETE 4.1% DUE 02-15-2047	40,000.00	39,925.34	37,314.16
OCCIDENTAL PETE 4.625% DUE 06-15-2045	20,000.00	19,902.60	19,856.62
ORACLE CORP 4% 11-15-2047	40,000.00	39,036.80	37,268.00
ORACLE CORP 4.375% DUE 05-15-2055	40,000.00	39,819.60	39,211.68
ORACLE CORP 4.5% DUE 07-08-2044	50,000.00	49,918.50	50,062.10
PACIFICORP 4.125% DUE 01-15-2049	90,000.00	89,798.40	88,567.83
PEPSICO INC 2.375% DUE 10-06-2026	210,000.00	189,602.70	192,790.29
PEPSICO INC 3.45% DUE 10-06-2046	30,000.00	29,755.80	26,625.63
PEPSICO INC SR NT 4 DUE 03-05-2042	20,000.00	18,191.40	19,660.02
PHILIP MORRIS INTL 2.5% DUE 08-22-2022	40,000.00	39,548.80	38,545.08
PHILIP MORRIS INTL 3.375% DUE 08-11-2025	120,000.00	118,240.80	116,601.60
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	10,000.00	9,755.50	9,496.01
PHILIP MORRIS INTL INC 2.5% 11-02-2022	50,000.00	49,785.50	48,055.10
PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021	90,000.00	88,790.40	88,879.68
RAYTHEON CO 3.125% DUE 10-15-2020	30,000.00	29,839.50	30,093.42
RAYTHEON CO 7.2% DUE 08-15-2027	50,000.00	63,409.50	62,925.60
ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO	90,000.00	89,947.80	88,617.60
ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO	40,000.00	39,154.80	39,385.60
SHELL INTERNATIONAL FIN 3.25% 05-11-2025	85,000.00	82,972.75	83,813.32
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	50,000.00	49,900.50	51,269.80
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	30,000.00	31,476.60	31,183.02
SHELL INTL FIN B V 2.125% DUE 05-11-2020	200,000.00	197,820.00	198,130.80
SHELL INTL FIN B V 3.5% DUE 11-13-2023	80,000.00	79,438.40	80,892.48
SHELL INTL FIN B V 3.875% DUE 11-13-2028	85,000.00	83,938.35	87,350.25
SHELL INTL FIN B V 4.125% DUE 05-11-2035	15,000.00	14,716.98	14,886.86
TOYOTA MOTOR CREDIT CORP 3.45% DUE 09-20-2023	35,000.00	34,679.40	35,058.38
TOYOTA MTR CR CORP 1.55% DUE 10-18-2019	1,030,000.00	1,030,423.55	1,017,961.36
UBS AG STAMFORD 2.35% DUE 03-26-2020	260,000.00	256,354.60	257,421.06
UNILEVER CAP CORP 3% 03-07-2022	270,000.00	268,693.20	268,011.72
UNITEDHEALTH GROUP 2.7% DUE 07-15-2020	40,000.00	39,823.20	39,857.04
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025	30,000.00	29,918.70	30,367.98
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	190,000.00	212,026.49	201,020.00
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	10,000.00	10,267.20	11,803.91
VISA INC 3.15% DUE 12-14-2025	170,000.00	169,377.80	167,057.30
VISA INC 3.15% DUE 12-14-2025	135,000.00	132,226.60	132,663.15
VISA INC 4.3% DUE 12-14-2045	10,000.00	10,175.39	10,334.82
WALMART INC 4% DUE 04-11-2043	80,000.00	84,537.60	79,584.64
WELLPOINT INC 3.7% DUE 08-15-2021	20,000.00	19,976.80	20,134.42
WESTPAC BKG CORP 2.6% DUE 11-23-2020	50,000.00	49,335.00	49,362.15
WESTPAC BKG CORP 2.6% DUE 11-23-2020	30,000.00	29,703.30	29,617.29

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
WI PWR & LT CO FIXED 3.05% 10-15-2027	60,000.00	59,825.40	57,391.98
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	60,000.00	59,592.60	71,955.90
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	75,000.00	91,001.25	89,944.88
Total Corporate Debt Instruments – Preferred	11,354,000.00	11,386,977.36	11,364,394.97
<u>Corporate Debt Instruments - Other</u>			
##AIRSPEED 07-1 FR A/BKD 15/06/2032 USD 144 DO NOT USE	53,810.91	44,932.10	51,683.93
#REORG/ANDEAVOR STOCK MERGER MPLX 4C1XAEH 07-31-2019	310,000.00	310,000.00	275,900.00
#REORG/MICROCHIP MANDATORY EXCHANGE MICROCHIP 471XA3G 06-06-2019	715,000.00	715,000.00	697,421.73
#REORG/TARGA RES EXCHANGE TARGA RES 4S1ZARG 04-12-2019	10,000.00	10,300.00	9,725.00
1ST INVS AUTO 3.56% DUE 09-15-2023	95,000.00	94,991.37	94,607.37
1ST INVS AUTO 3.59% DUE 01-18-2022	100,000.00	99,988.99	99,990.30
1ST INVS AUTO 4.11% DUE 06-17-2024	50,000.00	49,983.54	50,534.75
21ST CENTY FOX 6.2% DUE 12-15-2034	20,000.00	20,553.40	24,316.34
21ST CENTY FOX 6.65% DUE 11-15-2037	10,000.00	9,855.00	13,167.23
7 & 1 HLDGS CO LTD 3.35% DUE 09-17-2021	200,000.00	199,988.00	200,396.60
ABBOTT LABS 2.9% DUE 11-30-2021	500,000.00	493,956.90	495,656.50
ABBOTT LABS 2.95% DUE 03-15-2025	245,000.00	232,174.25	235,681.92
ABBOTT LABS 3.4% DUE 11-30-2023	84,000.00	83,317.92	83,743.80
ABBOTT LABS 3.75% DUE 11-30-2026	34,000.00	33,747.04	33,578.26
ABBOTT LABS 3.75% DUE 11-30-2026	46,000.00	45,922.72	45,429.42
ABBOTT LABS 4.75% 04-15-2043	16,000.00	17,130.75	16,592.18
ABBOTT LABS 4.75% DUE 11-30-2036	40,000.00	39,744.00	41,757.44
ABBOTT LABS 4.9% DUE 11-30-2046	60,000.00	59,551.20	62,983.44
ABBVIE INC 2.3% DUE 05-14-2021	130,000.00	125,827.00	126,954.36
ABBVIE INC 3.375% DUE 11-14-2021	120,000.00	119,793.60	119,887.08
ABBVIE INC 3.6% 05-14-2025	460,000.00	453,694.75	441,225.10
ABBVIE INC 3.75% DUE 11-14-2023	30,000.00	29,671.50	29,848.35
ABBVIE INC 4.4% DUE 11-06-2042	16,000.00	15,832.51	14,070.56
ABBVIE INC 4.875% DUE 11-14-2048	20,000.00	18,428.20	18,659.90
ABBVIE INC FIXED 4.7% DUE 05-14-2045	60,000.00	59,803.40	54,564.72
ACE INA HLDGS INC 2.3% DUE 11-03-2020	20,000.00	19,988.80	19,713.98
ACTAVIS FDG SCS 3.45% DUE 03-15-2022	30,000.00	29,957.40	29,521.29
ACTAVIS FDG SCS 3.85% DUE 06-15-2024	40,000.00	40,818.40	39,451.80
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	30,000.00	30,334.05	28,457.94
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	4,000.00	4,107.81	3,797.11
ACTAVIS INC 3.25% DUE 10-01-2022	165,000.00	160,157.25	161,323.97
ACTIVISION 2.3% DUE 09-15-2021	75,000.00	72,503.25	73,041.98
ACTIVISION 3.4% DUE 09-15-2026	360,000.00	344,161.75	338,140.80
ACTIVISION FIXED 3.4% DUE 06-15-2027	155,000.00	149,077.45	146,036.82
AEP TEX INC FIXED 2.4% DUE 10-01-2022	60,000.00	59,895.60	58,184.76
AEP TRANSM CO LLC 4.25% DUE 09-15-2048	120,000.00	119,978.40	120,912.48
AERCAP IRELAND CAP 5% DUE 10-01-2021	150,000.00	156,480.00	152,358.45
AETNA INC 2.75% DUE 11-15-2022	65,000.00	63,529.05	62,358.92
AETNA INC NEW 2.8% DUE 06-15-2023	50,000.00	50,077.00	47,550.40
AETNA INC NEW 2.8% DUE 06-15-2023	10,000.00	9,985.40	9,510.08
AETNA INC NEW 3.5% DUE 11-15-2024 REG	33,000.00	32,791.07	31,906.25
AETNA INC NEW 3.875% DUE 08-15-2047	35,000.00	34,888.70	29,632.26
AGILENT 3.05% DUE 09-22-2026	15,000.00	13,954.95	13,880.69
AGILENT 3.2 DUE 10-01-2022	120,000.00	117,423.60	118,550.88
AIR LEASE CORP 3.625% DUE 04-01-2027	10,000.00	9,824.10	8,943.83
AIR LEASE CORP 3.875% DUE 07-03-2023	35,000.00	34,637.40	34,447.32
AIR LIQUIDE FIN S 1.75% DUE 09-27-2021	210,000.00	203,823.90	201,029.22
AIRCASTLE LTD 4.125% DUE 05-01-2024	335,000.00	333,351.90	316,123.42
AIRCASTLE LTD 5% DUE 04-01-2023	155,000.00	163,421.88	155,609.15
AJAX MORTGAGE LOAN TRUST SER 16-C CL A 144A SETUP 10-25-2057	180,047.54	180,047.54	179,834.90
ALABAMA POWER CO 3.7% 12-01-2047	25,000.00	22,405.50	22,790.75
ALABAMA PWR CO 3.75% DUE 03-01-2045	29,000.00	25,583.51	26,746.82
ALABAMA PWR CO 3.85% DUE 12-01-2042	50,000.00	51,445.00	46,547.95
ALABAMA PWR CO 4.15% DUE 08-15-2044	100,000.00	98,612.00	97,833.90
ALABAMA PWR CO 4.3% 07-15-2048	55,000.00	54,585.85	55,088.72
ALABAMA PWR CO 5.2% DUE 06-01-2041	24,000.00	27,949.74	25,917.98
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	200,000.00	199,626.00	180,158.20
ALLERGAN FUNDING SCS 3.8% 03-15-2025	170,000.00	174,090.20	165,958.08
ALLERGAN FUNDING SCS 3.8% 03-15-2025	124,000.00	119,207.20	121,051.78

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ALLIANT ENERGY FIN 3.75% DUE 06-15-2023	45,000.00	44,977.50	45,277.61
ALLY AUTO 2.92% DUE 11-15-2022	355,000.00	354,935.53	354,382.30
ALLY FINL INC 4.625% DUE 03-30-2025	670,000.00	656,063.06	649,062.50
ALLY FINL INC 5.125% DUE 09-30-2024	100,000.00	100,500.00	99,250.00
ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG	10,000.00	10,000.15	9,599.76
ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG	335,000.00	326,337.49	321,591.96
ALTRIA GROUP INC 2.95% DUE 05-02-2023	160,000.00	153,590.40	152,206.88
ALTRIA GROUP INC 4.75% DUE 05-05-2021	100,000.00	99,831.45	102,204.40
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	150,000.00	151,468.20	139,870.05
ALTRIA GROUP INC 9.25% DUE 08-06-2019	10,000.00	12,328.20	10,335.29
AMAZON COM INC 3.15% DUE 08-22-2027 BEO	60,000.00	59,892.60	57,928.92
AMAZON COM INC 4.05% 08-22-2047	40,000.00	39,704.40	39,083.96
AMAZON COM INC 4.8% DUE 12-05-2034	84,000.00	98,345.34	89,975.76
AMAZON COM INC 4.95% DUE 12-05-2044	60,000.00	59,149.34	66,517.62
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	30,000.00	29,925.30	28,972.65
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	70,000.00	69,427.40	68,014.87
AMER AIRLINE 17-2B PTT 3.7% 04-15-2027	9,494.46	9,148.59	9,183.37
AMER MOVIL SAB DE 5% DUE 03-30-2020	100,000.00	99,356.00	101,735.50
AMEREN ILL CO 3.8% DUE 05-15-2028	40,000.00	39,964.00	40,691.08
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027	302,250.48	302,250.48	287,240.72
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.7% CL B 05-01-2023	3,403.52	3,292.06	3,281.67
AMERICAN EXPRESS CR ACCOUNT MASTER TR 3.18% DUE 04-15-2024	360,000.00	359,951.33	362,887.20
AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2017-6 CL A 0.0% 05-15-2023	797,000.00	796,879.89	784,710.26
AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	50,000.00	49,254.50	49,475.65
AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	80,000.00	79,030.40	79,161.04
AMERICAN EXPRESS CREDIT 2.6% 09-14-2020	35,000.00	34,768.30	34,641.81
AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG	100,000.00	100,000.00	87,000.00
AMERICREDIT 1.6% DUE 11-09-2020	26,858.33	26,857.97	26,837.78
AMERICREDIT 2.71% DUE 07-19-2021	462,510.43	462,495.91	461,703.81
AMERICREDIT 3.65% DUE 05-09-2022	25,000.00	24,992.77	25,204.85
AMERICREDIT 3.72% DUE 12-08-2021	75,000.00	74,989.01	75,360.60
AMERICREDIT 4.01% DUE 07-18-2024	155,000.00	154,953.84	157,075.45
AMERICREDIT AUTOMOBILE RECEIVABLES 3.82%SER 18-1 CL D DUE 03-18-2024	75,000.00	74,990.82	75,464.63
AMERICREDIT AUTOMOBILE RECEIVABLES SER 18-3 CL D 4.04% DUE 11-18-2024 REG	200,000.00	199,957.90	202,477.20
AMERIQUEST MTG FLTGT RT 3.24988% DUE 09-25-2033	38,685.02	36,315.55	38,412.14
AMERN AIRLS 2015-2 3.6% DUE 03-22-2029	211,585.95	211,585.95	203,630.32
AMERN AIRLS 2015-2 4.4% DUE 03-22-2025	110,758.02	109,495.38	108,620.39
AMERN AIRLS 2017-1 4.95% DUE 08-15-2026	17,550.00	17,569.92	17,597.47
AMERN AIRLS INC 5.25% DUE 07-15-2025	7,942.21	8,060.87	8,175.66
AMERN EXPRESS CO FIXED 3.7% DUE 08-03-2023	185,000.00	184,807.60	185,535.02
AMERN HONDA FIN 2.9% DUE 02-16-2024	70,000.00	67,148.20	67,772.60
AMERN INTL GROUP 4.375% DUE 01-15-2055	105,000.00	93,489.90	87,167.12
AMERN INTL GROUP FLTGT RT 6.25% DUE 03-15-2087	100,000.00	99,516.00	96,500.00
AMGEN INC 2.125% 05-01-2020	10,000.00	9,828.00	9,866.75
AMGEN INC 2.2% DUE 05-11-2020	80,000.00	80,212.80	78,991.04
AMGEN INC 2.6% DUE 08-19-2026	265,000.00	241,320.35	240,805.50
AMGEN INC 3.875 DUE 11-15-2021	50,000.00	51,367.50	50,661.25
AMGEN INC 4.663% DUE 06-15-2051	94,000.00	86,620.94	88,565.67
ANADARKO PETE CORP 4.85% DUE 03-15-2021	72,000.00	72,791.20	73,719.36
ANADARKO PETE CORP 5.55% DUE 03-15-2026	10,000.00	10,552.90	10,473.39
ANADARKO PETE CORP 5.55% DUE 03-15-2026	236,000.00	245,386.91	247,172.00
ANADARKO PETE CORP 6.45% DUE 09-15-2036	40,000.00	46,000.40	43,199.84
ANADARKO PETE CORP 6.6% DUE 03-15-2046	40,000.00	49,887.70	44,167.16
ANADARKO PETE CORP 7.73 BD DUE 09-15-2096 PUT	150,000.00	172,500.00	170,571.00
ANALOG DEVICES INC 2.85% DUE 03-12-2020	80,000.00	79,845.60	79,719.04
ANALOG DEVICES INC 3.5% DUE 12-05-2026	75,000.00	74,524.50	71,782.88
ANALOG DEVICES INC 3.9% DUE 12-15-2025	130,000.00	127,177.70	127,574.20
ANALOG DEVICES INC 4.5% DUE 12-05-2036	38,000.00	40,310.78	35,877.89
ANALOG DEVICES INC 5.3% DUE 12-15-2045	10,000.00	11,792.60	10,519.40
ANDEAVOR LOGISTICS LP & TESORO LOGISTICS 4.25% 12-01-2027	205,000.00	202,604.70	193,521.03
ANHEUSER BUSCH 2.5% DUE 07-15-2022	80,000.00	79,614.40	76,383.28
ANHEUSER BUSCH 2.5% DUE 07-15-2022	45,000.00	42,975.45	42,965.60
ANHEUSER-BUSCH 2.65% DUE 02-01-2021	220,000.00	217,373.20	216,347.12
ANHEUSER-BUSCH 2.65% DUE 02-01-2021	35,000.00	34,890.45	34,418.86
ANHEUSER-BUSCH 3.3% DUE 02-01-2023	100,000.00	100,670.40	97,234.90
ANHEUSER-BUSCH 3.5% DUE 01-12-2024	30,000.00	29,852.10	29,344.35
ANHEUSER-BUSCH 3.75% DUE 01-15-2022	55,000.00	55,839.85	55,040.54

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ANHEUSER-BUSCH 4% DUE 04-13-2028	80,000.00	79,372.80	76,522.72
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	115,000.00	114,283.55	100,076.34
ANHUESER-BUSCH 2.625 DUE 01-17-2023	278,000.00	262,713.10	264,595.95
ANTHEM INC 3.35% DUE 12-01-2024	20,000.00	19,993.60	19,483.90
ANTHEM INC 3.5% 08-15-2024	30,000.00	29,034.05	29,426.19
ANTHEM INC FIXED 2.5% 11-21-2020	505,000.00	496,840.10	498,063.83
AON PLC 3.875% DUE 12-15-2025	105,000.00	104,970.60	103,614.84
AON PLC 4.45% DUE 05-24-2043	75,000.00	71,673.00	68,002.13
AON PLC 4.6% DUE 06-14-2044	55,000.00	55,090.20	52,443.16
AON PLC 4.75% DUE 05-15-2045	50,000.00	49,841.50	49,061.00
AON PLC FIXED 4.5% DUE 12-15-2028	105,000.00	104,721.75	106,292.45
APACHE CORP 3.25 DUE 04-15-2022 REG	58,000.00	58,771.98	56,806.48
APACHE CORP 4.375% DUE 10-15-2028	10,000.00	9,475.50	9,340.05
APACHE CORP 4.75% DUE 04-15-2043	70,000.00	75,026.50	60,043.20
APACHE CORP 4.75% DUE 04-15-2043	5,000.00	4,852.80	4,288.80
APACHE CORP 5.1% DUE 09-01-2040	36,000.00	33,246.22	32,606.46
APACHE CORP 5.1% DUE 09-01-2040	40,000.00	37,679.20	36,229.40
APACHE CORP FIXED 4.25% DUE 01-15-2044	60,000.00	57,252.40	48,308.70
APPLE INC 2% 11-13-2020	50,000.00	49,958.00	49,341.35
APPLE INC 2.45% DUE 08-04-2026	120,000.00	119,672.40	110,907.72
APPLE INC 3.45% DUE 02-09-2045	300,000.00	272,126.40	265,642.20
APPLE INC 3.85% DUE 05-04-2043	155,000.00	148,143.10	146,781.75
APPLE INC 3.85% DUE 08-04-2046	15,000.00	14,885.92	13,949.75
APPLE INC 4.65% DUE 02-23-2046	130,000.00	144,504.44	137,609.94
APPLIED MATERIALS INC 3.9% BDS 10-01-2025 USD1000	110,000.00	110,364.10	110,693.99
APPLIED MATLS INC 3.3% DUE 04-01-2027	35,000.00	32,964.45	33,581.03
APPLIED MATLS INC 4.35% DUE 04-01-2047	85,000.00	80,451.60	83,103.57
ARES CAP CORP 4.25% DUE 03-01-2025	240,000.00	239,090.40	228,506.88
ASHTAD CAP INC 5.25% DUE 08-01-2026	230,000.00	230,000.00	221,950.00
ASTRAZENECA PLC 2.375% DUE 06-12-2022	40,000.00	39,872.80	38,369.20
AT&T INC 3.4% DUE 05-15-2025	100,000.00	100,333.43	94,165.30
AT&T INC 4.3 DUE 12-15-2042	50,000.00	45,510.50	42,457.30
AT&T INC 4.35% DUE 06-15-2045	15,000.00	14,281.80	12,676.01
AT&T INC 4.35% DUE 06-15-2045	92,000.00	86,216.29	77,746.16
AT&T INC 4.35% DUE 06-15-2045	270,000.00	235,975.14	228,168.09
AT&T INC 4.45% DUE 04-01-2024	160,000.00	169,322.64	162,654.88
AT&T INC 4.45% DUE 05-15-2021	20,000.00	22,436.40	20,433.22
AT&T INC 4.5% DUE 03-09-2048	57,000.00	52,495.58	48,775.30
AT&T INC 4.5% DUE 03-09-2048	265,000.00	248,360.40	226,762.36
AT&T INC 4.75% DUE 05-15-2046	20,000.00	18,226.20	17,757.88
AT&T INC 4.75% DUE 05-15-2046	30,000.00	30,265.60	26,636.82
AT&T INC 4.8% DUE 06-15-2044	83,000.00	84,694.03	74,394.06
AT&T INC 5.25% DUE 03-01-2037	535,000.00	532,480.15	525,491.98
AT&T INC FIXED 4.3% 02-15-2030	831,000.00	821,350.24	785,283.37
AT&T INC FIXED 4.9% DUE 08-15-2037	33,000.00	30,990.96	30,768.84
ATHENE HLDG LTD 4.125% DUE 01-12-2028	280,000.00	279,568.80	254,340.80
AUSTRALIA & NEW ZEALAND BKG GROUP LTD NY 2.25% DUE 11-09-2020	250,000.00	245,290.00	246,059.50
AUTODESK INC 3.5% DUE 06-15-2027	55,000.00	54,654.60	51,408.39
AVNET INC 4.625% DUE 04-15-2026	10,000.00	10,385.90	9,770.27
AVNET INC 4.625% DUE 04-15-2026	555,000.00	552,198.30	542,249.99
AXA EQUITABLE 3.9% DUE 04-20-2023	210,000.00	209,720.83	207,397.68
B A T CAP CORP 3.222% 08-15-2024	390,000.00	378,296.10	359,226.66
B A T CAP CORP 4.54% 08-15-2047	90,000.00	90,000.00	71,644.50
B A T CAP CORP 4.54% 08-15-2047	52,000.00	49,547.85	41,394.60
B A T CAP CORP FIXED 3.557% DUE 08-15-2027	155,000.00	155,000.00	137,600.63
B A T CAP CORP FIXED 3.557% DUE 08-15-2027	190,000.00	190,004.13	168,671.74
BAE SYS HLDGS INC 2.85% DUE 12-15-2020	65,000.00	64,101.70	64,144.02
BAE SYS HLDGS INC 3.85% DUE 12-15-2025	140,000.00	138,353.00	138,799.78
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	280,000.00	273,068.20	256,754.96
BAMLL COML MTG 2.15% DUE 11-15-2032	610,000.00	610,000.00	610,000.00
BAMLL COML MTG 3.49% DUE 04-14-2033	595,000.00	612,816.09	587,269.17
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025	200,000.00	198,126.00	199,010.00
BANCO SANTANDER SA 3.8% 02-23-2028	200,000.00	186,400.00	177,894.40
BANCO SANTANDER SA 3.848% 04-12-2023	200,000.00	200,000.00	194,332.80
BANK AMER CORP 3.3% DUE 01-11-2023	210,000.00	202,993.80	206,820.39
BANK AMER CORP 3.419% 12-20-2028	145,000.00	129,589.91	135,451.75
BANK AMER CORP 3.419% 12-20-2028	80,000.00	75,595.20	74,732.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
BANK AMER CORP 3.5% DUE 04-19-2026	90,000.00	89,849.70	86,610.24
BANK AMER CORP 3.875% DUE 08-01-2025	90,000.00	92,514.12	89,033.67
BANK AMER CORP 4% DUE 01-22-2025	100,000.00	99,165.00	97,414.60
BANK AMER CORP 4% DUE 01-22-2025	130,000.00	127,578.28	126,638.98
BANK AMER CORP 4.25% DUE 10-22-2026	120,000.00	123,994.80	116,711.88
BANK AMER CORP 4.25% DUE 10-22-2026	185,000.00	184,106.45	179,930.82
BANK AMER CORP 4.45% DUE 03-03-2026	20,000.00	21,244.80	19,771.90
BANK AMER CORP 5% DUE 01-21-2044	150,000.00	154,002.41	155,230.50
BANK AMER CORP BDS 4 04-01-2024	500,000.00	521,230.00	502,771.50
BANK AMER CORP BDS 4 04-01-2024	80,000.00	79,700.00	80,443.44
BANK AMER CORP FIXED 3.824% 01-20-2028	280,000.00	278,581.57	271,628.28
BANK AMER CORP FIXED 3.97% 03-05-2029	380,000.00	367,068.60	369,374.44
BANK AMER CORP FIXED 3.97% 03-05-2029	120,000.00	117,178.80	116,644.56
BANK AMER CORP FLTGT RT 2.328% DUE 10-01-2021	75,000.00	75,000.00	73,536.08
BANK AMER CORP FLTGT RT 2.369% DUE 07-21-2021	1,395,000.00	1,374,005.10	1,370,036.48
BANK AMER CORP FLTGT RT 3.593% DUE 07-21-2028	20,000.00	20,056.40	18,966.38
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	50,000.00	50,000.00	47,564.80
BANK AMER CORP FLTGT RT 5.875% DUE 12-31-2049	180,000.00	180,000.00	163,800.00
BANK MONTREAL QUE 3.803% 12-15-2032	20,000.00	18,616.40	18,520.00
BANK NEW YORK MELLON CORP 3.3% 08-23-2029	25,000.00	25,000.00	23,386.98
BANK NEW YORK MELLON CORP MEDIUM TERM SR NT BOOK ENTRY 2.95% 01-29-2023	265,000.00	264,597.20	260,829.43
BANK OF AMERICA CORP 3.004% 12-20-2023	77,000.00	76,397.12	74,844.62
BANK OF AMERICA CORP 2.6 DUE 01-15-2019	13,000.00	12,997.79	12,997.47
BANK OF AMERICA CORP 3.55% 03-05-2024	265,000.00	264,850.40	261,795.09
BANK OF AMERICA CORP 3.55% 03-05-2024	80,000.00	80,000.00	79,032.48
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	100,000.00	99,987.90	99,180.00
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	535,000.00	539,215.01	530,613.00
BANK OF NEW YORK MELLON CORP FLTGT DUE 12-29-2049	140,000.00	136,092.93	125,475.00
BARCLAYS BK PLC 5.14% DUE 10-14-2020	200,000.00	211,199.00	202,164.80
BARCLAYS PLC 3.25% DUE 01-12-2021	200,000.00	199,880.00	195,859.60
BARCLAYS PLC 4.338% 05-16-2024	1,480,000.00	1,461,336.05	1,438,925.56
BARCLAYS PLC 4.375% DUE 01-12-2026	200,000.00	204,638.00	189,986.40
BARCLAYS PLC 4.972% 05-16-2029	220,000.00	219,260.80	212,119.16
BARCLAYS PLC 4.972% 05-16-2029	200,000.00	197,992.00	192,835.60
BARRICK GOLD CORP 5.25% DUE 04-01-2042	90,000.00	98,248.40	89,996.31
BARRICK N AMER FIN 5.7% DUE 05-30-2041	30,000.00	32,833.20	31,627.35
BAXALTA INC 2.875% DUE 06-23-2020	96,000.00	95,152.32	95,142.34
BAXALTA INC 4% DUE 06-23-2025	245,000.00	238,686.35	239,526.95
BAXTER INTL INC 1.7% DUE 08-15-2021	150,000.00	143,458.50	143,910.00
BBCCRE TR 2015-GTP FLTGT RT 4.714687% DUE08-10-2033	360,000.00	302,765.63	349,149.60
BECTON DICKINSON & 2.675% DUE 12-15-2019	31,000.00	31,000.00	30,705.22
BECTON DICKINSON & 3.363% DUE 06-06-2024	150,000.00	145,093.50	144,071.55
BECTON DICKINSON & 3.363% DUE 06-06-2024	210,000.00	210,419.70	201,700.17
BECTON DICKINSON & 3.734% DUE 12-15-2024	24,000.00	24,000.00	23,183.90
BENCHMARK MORTGAGE TRUST SER 2018-B7 CL A4 4.51% 11-15-2051	179,000.00	184,358.32	190,359.88
BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023	55,000.00	54,850.40	53,992.13
BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026	40,000.00	39,962.40	38,769.60
BIOMARIN PHARMACEUTICAL INC 1.5 10-15-2020	25,000.00	30,491.12	27,812.50
BIOMARIN PHARMACEUTICAL INC SR SUB CONV NT .599% 08-01-2024	160,000.00	161,986.69	159,103.84
BK NEW YORK MELLON 3% DUE 10-30-2028	50,000.00	49,945.00	45,922.15
BK NOVA SCOTIA B C FIXED 3.125% DUE 04-20-2021	300,000.00	299,430.00	299,526.90
BLACK HILLS CORP 3.15% DUE 01-15-2027	20,000.00	19,627.80	18,723.00
BLACK HILLS CORP 4.35% DUE 05-01-2033	80,000.00	79,634.40	80,176.96
BMW US CAP LLC 1.85% DUE 09-15-2021	10,000.00	9,557.40	9,586.16
BMW US CAP LLC 3.1% DUE 04-12-2021	435,000.00	434,739.00	430,818.78
BOEING CO 6.125% DUE 02-15-2033	25,000.00	30,587.00	31,645.08
BP CAP MKTS AMER FIXED 3.245% DUE 05-06-2022	40,000.00	39,960.04	39,653.20
BP CAP MKTS AMER FIXED 3.588% DUE 04-14-2027	20,000.00	20,293.31	19,456.58
BP CAP MKTS AMER FIXED 4.742% DUE 03-11-2021	240,000.00	250,673.48	247,495.92
BP CAP MKTS AMER INC 3.119% 05-04-2026	30,000.00	30,081.92	28,209.93
BP CAP MKTS AMER INC 3.119% 05-04-2026	45,000.00	43,121.33	42,314.90
BP CAP MKTS AMER INC 3.216% 11-28-2023	90,000.00	89,910.09	88,701.30
BP CAP MKTS P L C 3.506% DUE 03-17-2025	120,000.00	120,442.50	117,642.00
BP CAP MKTS P L C 3.814% DUE 02-10-2024	50,000.00	52,685.00	50,465.00
BRF GMBH 4.35% DUE 09-29-2026	225,000.00	220,090.50	194,062.50
BRF SA FORMERLY 4.75% DUE 05-22-2024	205,000.00	185,525.00	188,343.75
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	35,000.00	30,468.90	26,062.68

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
BRIXMOR OPER 4.125% DUE 06-15-2026	100,000.00	99,328.00	96,832.90
BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000	210,000.00	209,249.80	202,987.05
BROADCOM CORP / 3% DUE 01-15-2022	425,000.00	408,285.60	408,723.78
BROADCOM CORP / 3% DUE 01-15-2022	390,000.00	384,350.70	375,064.17
BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025	50,000.00	48,492.40	45,138.05
BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025	85,000.00	84,976.20	76,734.69
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	115,000.00	108,781.50	103,167.08
BSTN PPTYS LTD 2.75% DUE 10-01-2026	20,000.00	19,854.20	18,064.30
BUCKEYE PARTNERS L 3.95% DUE 12-01-2026	210,000.00	191,447.80	184,486.05
BUCKEYE PARTNERS L 4.125% DUE 12-01-2027	10,000.00	9,125.80	8,991.74
BUCKEYE PARTNERS L 4.15% DUE 07-01-2023	335,000.00	332,005.10	325,852.83
BUCKEYE PARTNERS L 4.875% DUE 02-01-2021	60,000.00	61,182.20	60,666.66
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	137,000.00	130,628.78	122,064.95
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	123,000.00	129,187.94	112,713.14
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD	5,000.00	5,255.80	4,838.89
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	45,000.00	44,663.40	43,823.48
BWAY 2013-1515 MTG 2.8093% DUE 03-10-2033	515,909.11	521,975.06	511,752.95
CA INST TECH 4.321% DUE 08-01-2045	85,000.00	85,000.00	89,938.08
CA REP AUTO RECEIVABLES TR 2018-1 ASSET BACKED NT CL D 4.33% 04-15-2025	140,000.00	139,991.32	141,725.92
CAMPBELL SOUP CO 3.65% 03-16-2018	320,000.00	319,523.20	312,172.48
CAP 1 BK USA 2.25 DUE 02-13-2019	260,000.00	260,642.20	259,930.58
CAP 1 FINL CORP 2.5% DUE 05-12-2020	195,000.00	194,691.90	192,476.70
CAP 1 FINL CORP 3.75% DUE 07-28-2026	45,000.00	44,840.25	41,217.35
CAP 1 FINL CORP 3.8% DUE 01-31-2028	40,000.00	37,946.80	36,966.52
CAP 1 FINL CORP 4.2% DUE 10-29-2025	10,000.00	9,518.10	9,621.25
CAP 1 MULTI-ASSET 1.33% DUE 06-15-2022	930,000.00	929,775.59	920,601.42
CARDINAL HLTH INC 2.616% DUE 06-15-2022	30,000.00	30,000.00	28,900.05
CARDINAL HLTH INC 3.079% DUE 06-15-2024	40,000.00	40,000.00	37,562.28
CARDINAL HLTH INC 4.625% DUE 12-15-2020	20,000.00	20,442.40	20,454.84
CARMAX AUTO OWNER TR 2018-2 SER 18-2 CL C 3.57% 12-15-2023 REG	110,000.00	109,990.72	111,103.19
CATERPILLAR FINL 2.95% DUE 05-15-2020	245,000.00	244,953.45	244,824.58
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	10,000.00	8,901.80	9,045.59
CBRE SVCS INC 4.875% DUE 03-01-2026	100,000.00	99,240.00	102,529.80
CBS CORP NEW 2.5% DUE 02-15-2023	50,000.00	46,852.00	47,109.10
CBS CORP NEW 3.375 DUE 03-01-2022 REG	40,000.00	39,391.60	39,643.24
CC HLDGS GS V LLC 3.849% DUE 04-15-2023	333,000.00	336,474.25	329,765.90
CCO HLDGS LLC / 5.125% DUE 02-15-2023	30,000.00	29,925.00	29,250.00
CD 2016-CD1 MTG TR 2.724% DUE 08-10-2049	100,000.00	100,687.50	94,283.70
CDN NAT RES LTD 6.25% DUE 03-15-2038	160,000.00	179,950.37	174,020.48
CELGENE CORP 3.25% DUE 02-20-2023	65,000.00	62,727.60	63,469.45
CELGENE CORP 3.25% DUE 08-15-2022	70,000.00	68,688.20	68,724.81
CELGENE CORP 3.55% DUE 08-15-2022	70,000.00	69,423.90	69,231.12
CELGENE CORP 3.875% DUE 08-15-2025	20,000.00	19,815.60	19,253.24
CELGENE CORP 3.875% DUE 08-15-2025	81,000.00	80,320.41	77,975.62
CELGENE CORP 3.9% 02-20-2028	35,000.00	34,879.60	32,829.20
CELGENE CORP 3.95% DUE 10-15-2020	10,000.00	10,096.80	10,107.58
CELGENE CORP 5% DUE 08-15-2045	30,000.00	29,863.16	27,740.49
CELGENE CORP 5.25% DUE 08-15-2043	20,000.00	20,508.00	19,239.64
CELGENE CORP FIXED 2.25% DUE 08-15-2021	40,000.00	38,584.00	38,778.68
CENTENE CORP DEL 4.75% DUE 05-15-2022	30,000.00	31,237.50	29,625.00
CENTENE CORP DEL 5.625% DUE 02-15-2021	20,000.00	20,550.00	20,050.00
CENTENE CORP DEL 6.125% DUE 02-15-2024	30,000.00	31,575.00	30,712.50
CENTENE CORP DEL 6.125% DUE 02-15-2024	10,000.00	10,150.00	10,237.50
CENTERPOINT ENERGY 3.55% DUE 08-01-2042	60,000.00	52,900.20	54,582.24
CENTERPOINT ENERGY 4.1% DUE 09-01-2047	110,000.00	109,358.70	101,818.86
CHARTER 3.579% DUE 07-23-2020	50,000.00	50,156.50	49,946.10
CHARTER 4.5% DUE 02-01-2024	175,000.00	174,812.75	174,734.18
CHARTER 4.5% DUE 02-01-2024	270,000.00	269,711.10	269,589.87
CHARTER 5.375% DUE 04-01-2038	80,000.00	79,620.90	74,481.84
CHARTER 6.384% DUE 10-23-2035	345,000.00	368,457.70	354,124.22
CHARTER 6.484% DUE 10-23-2045	20,000.00	23,062.80	20,558.78
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO	40,000.00	40,441.20	37,680.04
CHARTER FIXED 5.75% DUE 04-01-2048	70,000.00	71,805.30	65,549.33
CHARTER FIXED 5.75% DUE 04-01-2048	10,000.00	10,122.90	9,364.19
CHENIERE CORPUS 7% DUE 06-30-2024	330,000.00	355,162.50	348,150.00
CHENIERE ENERGY FIXED 5.25% DUE 10-01-2025	300,000.00	296,648.00	279,750.00
CHESAPEAKE ENERGY CORP 5.5% 09-15-2026	305,000.00	302,325.30	245,482.91

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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CHEVRON CORP NEW 1.561% DUE 05-16-2019	445,000.00	444,781.95	442,597.00
CHEVRON CORP NEW 2.954% DUE 05-16-2026	90,000.00	90,000.00	86,640.84
CHEVRON CORP NEW 2.954% DUE 05-16-2026	40,000.00	37,670.40	38,507.04
CIGNA CORP 3.25% DUE 04-15-2025 REG	165,000.00	161,573.70	156,808.25
CIGNA CORP FIXED 3.05% DUE 10-15-2027	30,000.00	29,942.40	27,442.02
CIMAREX ENERGY CO 3.9% 05-15-2027	110,000.00	109,495.90	102,073.40
CIMAREX ENERGY CO 4.375% DUE 06-01-2024	580,000.00	600,090.54	576,770.56
CINTAS CORP NO 2 2.9% DUE 04-01-2022	40,000.00	40,120.60	39,345.84
CINTAS CORP NO 2 3.7% DUE 04-01-2027	70,000.00	70,554.40	68,366.20
CISCO SYS INC 2.2% DUE 02-28-2021	285,000.00	280,987.20	281,223.47
CIT GROUP INC NEW FIXED 4.75% DUE 02-16-2024	70,000.00	69,975.00	67,375.00
CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030	212,000.00	211,826.94	222,472.59
CITIBANK N A 1.85% 09-18-2019	270,000.00	269,994.60	267,750.09
CITIGROUP INC 2.4% DUE 02-18-2020	120,000.00	120,614.40	118,910.28
CITIGROUP INC 2.65% DUE 10-26-2020	140,000.00	141,177.40	138,138.70
CITIGROUP INC 3.2% DUE 10-21-2026	65,000.00	59,749.95	60,007.22
CITIGROUP INC 3.3% DUE 04-27-2025	530,000.00	529,014.20	503,318.21
CITIGROUP INC 3.5% DUE 05-15-2023	50,000.00	48,195.28	49,087.25
CITIGROUP INC 4.3% DUE 11-20-2026	30,000.00	30,395.10	28,848.63
CITIGROUP INC 4.4% DUE 06-10-2025	100,000.00	99,592.00	97,864.40
CITIGROUP INC 4.4% DUE 06-10-2025	220,000.00	227,032.60	215,301.68
CITIGROUP INC 4.45% DUE 09-29-2027	120,000.00	120,678.20	115,658.04
CITIGROUP INC 4.65% DUE 07-30-2045	140,000.00	140,302.34	136,364.62
CITIGROUP INC 4.75% DUE 05-18-2046	10,000.00	10,047.50	9,244.59
CITIGROUP INC 5.5% DUE 09-13-2025	70,000.00	70,054.10	73,457.23
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	10,000.00	11,698.90	11,638.83
CITIGROUP INC 6.675% DUE 09-13-2043	20,000.00	22,688.68	23,593.58
CITIGROUP INC 8.125% DUE 07-15-2039	10,000.00	14,349.30	13,873.51
CITIGROUP INC FLTGT RT 2.876% DUE 07-24-2023	140,000.00	140,000.00	135,482.06
CITIGROUP INC FLTGT RT 3.668% DUE 07-24-2028	40,000.00	37,970.80	37,787.08
CITIZENS FINL 2.375% DUE 07-28-2021	15,000.00	14,992.20	14,627.45
CLOROX CO FIXED 3.9% DUE 05-15-2028	50,000.00	49,909.50	50,224.00
CME GROUP INC 3.75% DUE 06-15-2028	45,000.00	44,992.80	45,603.90
CMO ADJBL RATE MTG TR 2004-4 MTG BKD PASSTHRU CTF 3-A-1 DUE 03-25-2035 REG	27,844.16	26,330.12	27,764.78
CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG	100,000.00	113,164.06	103,100.30
CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG	10,000.00	10,299.56	10,325.47
CMO COMM 2013-LC6 MTG TR COML PASSTHRU CL A-4 2.941 01-10-2046	255,000.00	258,745.31	252,365.34
CMO COMM MTG TR SER 2013-CCRE6 CL A-4 3.101% DUE 03-10-2046	240,000.00	245,025.00	238,653.12
CMO CONNECTICUT AVENUE SECURITIES SERIES 14-C04 CL 1M2 FLT RT 11-25-2024 BEO	172,582.28	195,766.28	192,625.99
CMO CR SUISSE FIRST BOSTON MTG SECS CORP2003-27 CL IV-A-4 5.75 11-25-2033	29,431.80	30,448.42	29,873.60
CMO CSAIL COML MTG TR 2018-CX11 0.0% 04-01-2051	270,000.00	278,098.38	275,641.92
CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048	956,544.90	932,525.45	933,056.94
CMO CSMC SER 2010-8R NT CL 5-A-1 144A DUE 02-26-2037 BEO	22,002.83	22,250.36	21,956.10
CMO CWALT INC SER 2004-16CB 08-25-2034 REG	75,229.91	76,264.29	77,024.75
CMO CWALT INC SER 2004-16CB CL 1A1 5.5% 07-25-2034	65,156.09	66,051.99	66,812.49
CMO CWMBS INC 2003-59 MTG PASSTHRU CTF 1-A-1 ALT LN TR 5.75% DUE 12-25-2033 REG	108,026.57	109,375.18	109,286.05
CMO DBGS 2018-C1 MTG TR COML MTG PASS THRU CTF CL A-4 4.466 DUE 10-15-2051 REG	425,000.00	437,718.07	448,908.38
CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO	46,869.08	45,287.25	47,252.75
CMO GS MTG SECS TR 2011-GC5 MTG PASS THRU CTF CL D 144A DUE 08-10-2044 BEO	65,000.00	64,875.59	62,689.12
CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046	30,000.00	30,898.00	31,731.42
CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG	100,000.00	108,093.75	98,752.20
CMO J P MORGAN MTG TR 2003-A2 MTG PASSTHRU CTF CL 3-A-1 DUE 11-25-2033 REG	63,977.88	63,907.91	64,459.57
CMO J P MORGAN MTG TR 2004-A3 CL 1-A-1 DUE 07-25-2034 REG	16,059.57	15,938.51	16,003.89
CMO J P MORGAN MTG TR 2005-A3 MTG PASSTHRU CTF 4-A-1 DUE 06-25-2035 REG	12,969.41	12,924.79	13,085.23
CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG	10,000.00	10,181.98	10,356.34
CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15-2048	20,000.00	20,599.96	20,349.40
CMO MASTR ALTERNATIVE LN TR 2004-5 CL 1A1 5.5 DUE 06-25-2034 REG	53,329.99	54,596.58	54,684.79
CMO MASTR ALTERNATIVE LN TR 2004-5 2A1 6DUE 06-25-2034 REG	26,216.17	27,264.87	27,156.31
CMO MASTR ALTERNATIVE LN TR SER 2003-9 CL 4-A-1 5.25% DUE 11-25-2033 BEO	19,917.27	20,402.72	20,555.38
CMO MERRILL LYNCH MTG INVS INC SER 2004-A3 CL IV-A3 FLT RT 5-25-2034 BEO	1,881.65	1,789.93	1,859.67
CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR MTG PASS THRU CTF CL A 02-15-2048	490,000.00	495,053.13	483,022.40
CMO MORGAN STANLEY BK AMER MERRILL SER 2014-C14 CL A2 2.916 DUE 01-15-2047 REG	8,124.01	8,124.01	8,111.69
CMO WELLS FARGO COML MTG TR 2016-C37 3.794% DUE 12-15-2049 REG	100,000.00	102,995.40	101,418.70
CMO WELLS FARGO COML MTG TR 2018-C46 SER 2018-C46 4.152% DUE 08-15-2051	280,000.00	288,395.24	288,208.20
CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046	10,000.00	10,384.38	10,138.24
CMO WELLS FARGO MTG BACKED SECS 2005-AR10 TR CL II-A-4 05-01-2035	18,218.27	18,428.93	18,710.96
CMO WELLS FARGO MTG BACKED SECS 2005-AR2SER 005-AR2 CL-3A1 03-25-35 BEO	51,815.88	52,398.81	52,688.51

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
CMO WELLS FARGO MTG BACKED SER 03-L CL I-A-4 FLTGT RT 11-25-2033	45,031.46	45,144.23	45,651.72
CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG	100,000.00	102,997.20	100,299.30
CMS ENERGY CORP 3% DUE 05-15-2026	35,000.00	34,867.70	32,910.57
CNH EQUIP TR FIXED 2.93% DUE 12-15-2021	820,000.00	819,958.34	818,591.24
COACH INC FIXED 4.125% DUE 07-15-2027	30,000.00	30,003.79	28,070.73
COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM NTS BOOK ENTRY 7.75% DUE 07-15-2036	100,000.00	105,610.00	103,750.00
COLUMBIA 7.5% DUE 12-15-2023	5,000.00	5,062.50	5,350.00
COMCAST CORP 3.7% 04-15-2024	60,000.00	59,833.20	60,366.30
COMCAST CORP 4.7% 10-15-2048	20,000.00	19,684.60	20,217.62
COMCAST CORP NEW 2.35% DUE 01-15-2027	10,000.00	8,752.20	8,938.91
COMCAST CORP NEW 3.15% DUE 03-01-2026	10,000.00	9,507.90	9,568.14
COMCAST CORP NEW 3.2% DUE 07-15-2036	85,000.00	71,059.65	73,117.51
COMCAST CORP NEW 3.3% DUE 02-01-2027	40,000.00	39,921.20	38,122.12
COMCAST CORP NEW 3.3% DUE 10-01-2020	360,000.00	359,899.20	361,377.00
COMCAST CORP NEW 3.4% DUE 07-15-2046	582,000.00	515,573.33	482,231.23
COMCAST CORP NEW 3.45% DUE 10-01-2021	70,000.00	69,929.30	70,709.73
COMCAST CORP NEW 3.95% 10-15-2025	150,000.00	149,815.50	151,775.55
COMCAST CORP NEW 4.15% DUE 10-15-2028	230,000.00	230,140.40	233,549.59
COMCAST CORP NEW 4.15% DUE 10-15-2028	155,000.00	154,922.50	157,392.12
COMCAST CORP NEW 4.25% DUE 10-15-2030	80,000.00	79,762.10	80,904.64
COMCAST CORP NEW 4.25% DUE 10-15-2030	120,000.00	119,931.60	121,356.96
COMCAST CORP NEW 4.95% DUE 10-15-2058	110,000.00	109,903.20	111,831.61
COMCAST CORP NEW 6.5% DUE 11-15-2035	70,000.00	82,945.10	83,790.56
COMM 2013-300P MTG 4.353 DUE 08-10-2030	450,000.00	503,367.19	472,597.65
COMM 2013-CCRE12 4.3% DUE 10-10-2046	10,000.00	10,299.31	10,291.20
COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046	10,000.00	10,136.86	10,111.76
COMM 2014-CCRE20 3.59% DUE 11-10-2047	180,000.00	185,386.17	181,344.60
COMM 2014-LC15 MTG 2.84% DUE 04-10-2047	46,879.30	46,881.13	46,826.23
COMM 2014-UBS4 MTG 2.963% DUE 08-10-2047	123,257.92	123,335.87	123,054.17
COMM 2015-CCRE23 2.852% DUE 05-10-2048	325,000.00	323,791.02	323,464.38
COMWLTH BK 3.45% DUE 03-16-2023	65,000.00	64,910.95	64,940.14
CONAGRA BRANDS INC 3.8% 10-22-2021	20,000.00	19,977.00	20,007.06
CONCHO RES INC 3.75% DUE 10-01-2027	30,000.00	29,949.05	28,240.92
CONCHO RES INC 4.375% DUE 01-15-2025	85,000.00	83,233.70	83,954.76
CONCHO RES INC 4.375% DUE 01-15-2025	30,000.00	30,000.00	29,631.09
CONCHO RESOURCES INC 4.3% 06-18-2028	40,000.00	39,864.00	39,128.04
CONSTELLATION BRANDS INC FLTGT 11-15-2021	170,000.00	170,000.00	167,963.74
CONSUMERS ENERGY 3.8% DUE 11-15-2028	30,000.00	29,925.60	30,723.81
CONTL RES INC 4.375% DUE 01-15-2028	140,000.00	132,856.80	131,706.68
CONTL RES INC 4.375% DUE 01-15-2028	10,000.00	9,614.60	9,407.62
CONTL RES INC 4.5 DUE 04-15-2023	355,000.00	344,393.90	349,382.84
CONTL RES INC 4.5 DUE 04-15-2023	633,000.00	642,710.46	622,984.04
CONTL RES INC 5 DUE 09-15-2022	209,000.00	211,582.84	207,517.15
CONTL RES INC FIXED 3.8% DUE 06-01-2024	85,000.00	83,503.15	80,466.87
CONTL RES INC FIXED 3.8% DUE 06-01-2024	20,000.00	19,562.00	18,933.38
CONTL RES INC FIXED 3.8% DUE 06-01-2024	185,000.00	178,920.00	175,133.77
COOPERATIVE 2.5% DUE 01-19-2021	510,000.00	502,477.80	501,153.03
COOPERATIVE 4.375% DUE 08-04-2025	410,000.00	401,562.20	402,685.60
CORE INDL TR 3.292% DUE 02-10-2037	284,613.31	293,132.49	281,347.09
CORNING INC 4.375% 11-15-2057	255,000.00	234,745.43	214,021.76
COVIDIEN INTL FIN 2.95% DUE 06-15-2023	75,000.00	72,565.50	73,432.13
COX COMMUNICATIONS 3.15% DUE 08-15-2024	100,000.00	99,862.00	96,200.40
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO	215,000.00	179,932.80	181,308.64
CPS AUTO 3.66% DUE 12-15-2023	200,000.00	199,974.40	200,763.20
CPS AUTO 4.26% DUE 03-15-2024	135,000.00	134,320.36	137,388.56
CR ACCEP AUTO LN 2.42000007629% DUE 11-15-2023	162,136.27	162,098.59	161,925.33
CR AGRICOLE S A 3.25% DUE 10-04-2024	300,000.00	299,850.00	280,495.20
CR SUISSE ABS 2.5% DUE 01-25-2030	79,834.30	72,848.80	74,749.09
CR SUISSE GROUP 3.45% DUE 04-16-2021	285,000.00	286,464.90	283,976.00
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	250,000.00	235,410.00	232,577.75
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	545,000.00	531,370.00	507,019.50
CRANE CO 4.2% 03-15-2048	20,000.00	19,998.80	18,317.76
CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTGT RATE NT 8.375 15 AUG 39	130,000.00	130,000.00	132,925.00
CROWN CASTLE INTL 2.25% DUE 09-01-2021	55,000.00	54,984.60	53,175.10
CROWN CASTLE INTL 3.15% 07-15-2023	115,000.00	114,574.50	110,547.78
CROWN CASTLE INTL 3.4% DUE 02-15-2021	10,000.00	10,263.70	9,996.51
CROWN CASTLE INTL 3.65% DUE 09-01-2027	55,000.00	51,500.90	50,987.26

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
CROWN CASTLE INTL 3.65% DUE 09-01-2027	410,000.00	386,550.35	380,086.81
CROWN CASTLE INTL 3.7% DUE 06-15-2026	15,000.00	14,954.25	14,418.80
CROWN CASTLE INTL 3.8% DUE 02-15-2028	260,000.00	248,069.85	246,035.66
CROWN CASTLE INTL 4.875% DUE 04-15-2022	175,000.00	183,792.00	180,072.03
CROWN CASTLE INTL 5.25% DUE 01-15-2023	50,000.00	53,436.50	51,921.20
CSX CORP 2.6% DUE 11-01-2026	280,000.00	250,552.40	254,743.44
CSX CORP 3.25% DUE 06-01-2027	150,000.00	147,985.27	141,129.15
CSX CORP 3.8% DUE 11-01-2046	90,000.00	87,626.70	79,270.02
CSX CORP 4.25% DUE 03-15-2029	65,000.00	64,990.25	65,994.63
CSX CORP 4.75% DUE 11-15-2048	30,000.00	29,804.70	30,325.56
CSX CORP FIXED 4.3% DUE 03-01-2048	50,000.00	49,832.00	47,605.20
CVS HEALTH CORP 3.35% DUE 03-09-2021	105,000.00	104,946.45	104,700.23
CVS HEALTH CORP 3.7% DUE 03-09-2023	725,000.00	717,489.85	717,238.88
CVS HEALTH CORP 3.7% DUE 03-09-2023	140,000.00	138,745.60	138,501.30
CVS HEALTH CORP 3.875% DUE 07-20-2025	36,000.00	35,637.84	35,082.00
CVS HEALTH CORP 4.1% DUE 03-25-2025	60,000.00	59,412.60	59,401.32
CVS HEALTH CORP 4.1% DUE 03-25-2025	250,000.00	247,552.50	247,505.50
CVS HEALTH CORP 4.3% DUE 03-25-2028	470,000.00	463,696.10	459,476.23
CVS HEALTH CORP 4.3% DUE 03-25-2028	440,000.00	433,813.60	430,147.96
CVS HEALTH CORP 5.05% DUE 03-25-2048	90,000.00	89,487.00	87,534.90
CVS HEALTH CORP 5.125% DUE 07-20-2045	60,000.00	61,682.26	58,404.54
CVS HEALTH CORP 5.125% DUE 07-20-2045	85,000.00	89,850.07	82,739.77
CVS HEALTH CORP 6.943% DUE 01-10-2030	75,360.40	75,360.40	83,722.31
CWHEQ REVOLVING HOME EQUITY LN TR SER 2006-I AST BKD NT CL 2-A 01-15-2037 BEO	221,595.66	200,405.60	208,568.27
DAIMLER FIN N AMER 3% DUE 02-22-2021	210,000.00	208,252.80	207,725.07
DDR CORP 3.625% 02-01-2025	324,000.00	322,479.35	309,371.40
DDR CORP FIXED 4.7% DUE 06-01-2027	125,000.00	124,771.25	126,163.75
DEERE JOHN CAP 2.55% DUE 01-08-2021	260,000.00	256,662.90	257,650.64
DELPHI CORP DEL 4.15% DUE 03-15-2024	21,000.00	22,558.40	21,020.90
DELTA AIR LINES 3.625% DUE 03-15-2022	60,000.00	59,590.20	58,715.40
DEUTSCHE BK A G 2.7% DUE 07-13-2020	162,000.00	158,311.26	157,567.19
DEUTSCHE BK AG 2.5% DUE 02-13-2019	120,000.00	119,689.20	119,772.00
DEUTSCHE BK AG 3.375% DUE 05-12-2021	225,000.00	219,749.15	217,135.35
DEUTSCHE BK AG 4.1% DUE 01-13-2026	125,000.00	124,283.75	114,621.75
DEUTSCHE BK AG FRANKFURT SR NT 4.25% DUE 10-14-2021	100,000.00	99,964.00	97,775.30
DEUTSCHE BK AG N Y BRH 4.25% 02-04-2021	500,000.00	499,485.00	492,758.00
DEUTSCHE TELEKOM 4.375% DUE 06-21-2028	260,000.00	258,835.20	255,999.90
DEVON ENERGY CORP 3.25% DUE 05-15-2022	60,000.00	53,653.50	58,467.00
DEVON ENERGY CORP 5.6 DUE 07-15-2041	50,000.00	50,124.00	47,410.15
DEVON ENERGY CORP 5.85% DUE 12-15-2025	80,000.00	80,042.80	84,850.72
DEVON ENERGY CORP 5.85% DUE 12-15-2025	30,000.00	33,954.90	31,819.02
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	60,000.00	61,092.00	52,854.06
DIAGEO CAP PLC 3% DUE 05-18-2020	200,000.00	199,896.00	200,177.20
DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019	50,000.00	51,244.20	49,852.25
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	360,000.00	375,729.40	359,406.00
DIAMONDBACK ENERGY 4.75% DUE 11-01-2024	190,000.00	189,525.00	183,350.00
DIAMONDBACK ENERGY 5.375% DUE 05-31-2025	10,000.00	10,025.00	9,750.00
DIAMONDBACK ENERGY 5.375% DUE 05-31-2025	1,250,000.00	1,286,720.00	1,218,750.00
DILLARD DEPT STORES INC 7.75 DEBDUE 05-15-2027 BEO	5,000.00	5,587.50	5,383.80
DILLARDS INC 7% DUE 12-01-2028	35,000.00	38,586.10	36,023.82
DILLARDS INC 7.75% DUE 07-15-2026	10,000.00	11,575.00	10,739.75
DISCOVER FINL SVCS 3.75% DUE 03-04-2025	55,000.00	55,365.99	52,595.90
DISCOVERY 3.95% DUE 03-20-2028	260,000.00	259,071.80	241,082.14
DISCOVERY 4.875% DUE 04-01-2043	55,000.00	46,041.81	48,662.74
DISCOVERY COMMUNICATIONS LLC 2.2% DUE 09-20-2019	40,000.00	39,984.40	39,581.52
DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	90,000.00	88,337.70	86,106.78
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	115,000.00	114,885.00	106,670.90
DISH DBS CORP 5.875% 11-15-2024	10,000.00	8,800.00	8,050.00
DISH NETWORK CORP NT CONV 2.375% 03-15-2024 BEO	280,000.00	284,427.44	222,926.48
DOMINION ENERGY INC FORMERLY 2.579% 07-01-2020	40,000.00	40,041.20	39,374.04
DOW CHEM CO 4.55% DUE 11-30-2025	80,000.00	79,919.20	81,385.60
DOW CHEMICAL CO 4.375% DUE 11-15-2042	20,000.00	20,974.60	17,550.92
DOWDUPONT INC 3.766% DUE 11-15-2020	285,000.00	285,000.00	287,732.30
DOWDUPONT INC 4.493% DUE 11-15-2025	470,000.00	470,000.00	483,900.72
DOWDUPONT INC 5.419% DUE 11-15-2048	250,000.00	250,000.00	259,735.75
DR AUTO 2.64% DUE 09-15-2020	241,374.09	241,367.89	241,267.89
DR AUTO 4.14% DUE 08-15-2024	250,000.00	249,970.23	252,017.50

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
DR AUTO 4.3% DUE 04-15-2026	125,000.00	124,994.81	126,613.75
DR AUTO 4.3% DUE 09-16-2024	160,000.00	159,994.06	162,159.04
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046	25,000.00	22,798.30	22,066.33
DRIVE AUTO RECEIVABLES TR SER 2018-1 CLS D 3.81% 05-15-2024	235,000.00	234,982.68	235,380.70
DT AUTO OWNER TR 3.77% DUE 10-17-2022	55,000.00	54,989.66	55,082.12
DTE ELEC CO 3.7% DUE 03-15-2045	150,000.00	145,702.38	139,178.40
DUKE ENERGY 3.7% DUE 10-15-2046	146,000.00	133,711.02	131,876.69
DUKE ENERGY 3.95% DUE 11-15-2028	60,000.00	59,778.60	61,555.14
DUKE ENERGY 4.2% DUE 08-15-2045	35,000.00	34,005.30	34,729.94
DUKE ENERGY CORP 2.65% DUE 09-01-2026	120,000.00	109,159.20	109,096.20
DUKE ENERGY CORP 3.05 DUE 08-15-2022	110,000.00	113,395.50	107,798.13
DUKE ENERGY CORP 3.55% DUE 09-15-2021	220,000.00	228,602.00	220,597.08
DUKE ENERGY CORP 3.95% DUE 08-15-2047	20,000.00	19,935.20	18,050.92
DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023	190,000.00	193,887.40	191,714.56
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	70,000.00	69,897.80	63,579.60
DUKE ENERGY FLA 2.1% DUE 12-15-2019	10,000.00	10,000.00	9,919.09
DUKE ENERGY FLA FIXED 3.8% DUE 07-15-2028	145,000.00	144,731.75	146,449.13
DUKE UNIV 4.077% DUE 10-01-2048	75,000.00	75,000.00	75,804.00
DXC TECHNOLOGY CO FIXED 2.875% DUE 03-27-2020	5,000.00	4,984.45	4,956.79
EASTMAN CHEM CO 3.8% DUE 03-15-2025	53,000.00	52,738.18	51,108.01
EATON CORP OHIO 2.75% DUE 11-02-2022	25,000.00	24,892.75	24,314.83
EATON CORP OHIO 2.75% DUE 11-02-2022	170,000.00	168,973.00	165,340.81
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	40,000.00	40,328.30	37,551.12
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	30,000.00	28,544.76	28,163.34
EBAY INC 4 DUE 07-15-2042	40,000.00	35,217.25	29,782.04
ECOPETROL S A 4.125% DUE 01-16-2025	145,000.00	134,314.00	137,750.00
ECOPETROL S A 5.875% DUE 05-28-2045	80,000.00	79,468.80	75,537.60
EDWARDS LIFESCIENCES CORP 4.3% DUE 06-15-2028	65,000.00	64,848.55	65,717.28
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	60,000.00	72,000.00	72,433.20
EL PASO PIPELN 4.7% DUE 11-01-2042	5,000.00	3,192.95	4,351.74
EMBRAER NETH FIN B 5.4% DUE 02-01-2027	70,000.00	70,157.50	72,275.70
EMBRAER S A 5.15% DUE 06-15-2022	345,000.00	344,525.00	354,490.95
EMERA US FIN LP 2.15% DUE 06-15-2019	20,000.00	19,992.60	19,836.48
ENBRIDGE INC 6.25% 03-01-2078	140,000.00	140,000.00	125,808.48
ENBRIDGE INC FIXED 5.5% DUE 07-15-2077	120,000.00	119,850.00	101,604.60
ENERGY TRANSFER 4.05% DUE 03-15-2025	168,000.00	160,139.86	157,677.07
ENERGY TRANSFER 4.05% DUE 03-15-2025	235,000.00	234,807.30	220,560.19
ENERGY TRANSFER 4.65% DUE 06-01-2021	85,000.00	85,951.15	86,478.32
ENERGY TRANSFER 4.75% DUE 01-15-2026	30,000.00	28,673.11	29,149.80
ENERGY TRANSFER 4.75% DUE 01-15-2026	485,000.00	485,206.15	471,255.10
ENERGY TRANSFER 4.9% DUE 03-15-2035	210,000.00	209,601.00	187,990.11
ENERGY TRANSFER 4.95% DUE 06-15-2028	10,000.00	10,235.80	9,784.13
ENERGY TRANSFER EQUITY L P 4.25% DUE 03-15-2023/10-18-2017	356,000.00	351,685.00	342,650.00
ENERGY TRANSFER L 5.875% DUE 01-15-2024	427,000.00	449,238.75	434,472.50
ENERGY TRANSFER L 7.5% DUE 10-15-2020	1,702,000.00	1,801,303.75	1,770,080.00
ENERGY TRANSFER PARTNERS 5.2 2-1-2022	60,000.00	61,561.20	61,617.66
ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027	130,000.00	130,265.20	121,151.16
ENLINK MIDSTREAM 2.7% DUE 04-01-2019	50,000.00	50,053.00	49,687.50
ENLINK MIDSTREAM 4.15% DUE 06-01-2025	115,000.00	108,174.85	103,676.76
ENLINK MIDSTREAM 4.4% DUE 04-01-2024	95,000.00	92,022.50	89,526.39
ENLINK MIDSTREAM 5.45% DUE 06-01-2047	565,000.00	564,892.65	456,930.19
ENTERGY CORP NEW 2.95% DUE 09-01-2026	40,000.00	39,910.00	36,903.12
ENTERGY CORP NEW 4.0% 07-15-2022	165,000.00	164,767.35	166,448.87
ENTERGY LA LLC 4.0% 03-15-2033	125,000.00	124,805.00	126,444.13
ENTERGY LA LLC 5.4% DUE 11-01-2024	35,000.00	38,071.60	38,472.74
ENTERPRISE FLEET FING 2018-2 LLC SER 18-2 CL A2 144A 02-20-2024 BEO	1,040,000.00	1,039,842.75	1,039,211.68
ENTERPRISE PRODS 4.15% DUE 10-16-2028	80,000.00	79,289.30	79,596.88
ENTERPRISE PRODS 4.45 DUE 02-15-2043	150,000.00	138,270.00	136,117.65
ENTERPRISE PRODS 6.125% DUE 10-15-2039	85,000.00	86,433.10	95,910.60
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG	125,000.00	125,000.00	103,354.63
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	220,000.00	219,066.25	183,089.28
EOG RES INC 4.15% DUE 01-15-2026	83,000.00	87,860.62	85,189.04
EOG RES INC 4.15% DUE 01-15-2026	40,000.00	42,708.00	41,054.96
EOG RES INC FIXED 3.9% DUE 04-01-2035	120,000.00	118,442.80	113,292.72
EQM MIDSTREAM 4.75% DUE 07-15-2023	220,000.00	219,474.20	219,527.00
EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028	510,000.00	505,235.25	499,494.00
EQUIFAX INC 2.3% DUE 06-01-2021	20,000.00	19,649.20	19,397.18

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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EQUIFAX INC 3.6% DUE 08-15-2021	95,000.00	94,658.00	94,859.02
EQUIFAX INC 3.6% DUE 08-15-2021	175,000.00	174,370.00	174,740.30
EXELON CORP 2.45% DUE 04-15-2021	5,000.00	4,998.80	4,890.19
EXELON CORP 2.85% DUE 06-15-2020	55,000.00	54,989.55	54,564.18
EXELON CORP 4.95% DUE 06-15-2035	36,000.00	39,633.48	36,248.36
EXELON CORP 5.625% DUE 06-15-2035	5,000.00	4,758.00	5,393.74
EXELON CORP 5.625% DUE 06-15-2035	64,000.00	74,352.00	69,039.81
EXPEDIA INC FIXED 3.8% DUE 02-15-2028	460,000.00	449,835.45	417,143.64
EXXON MOBIL CORP 3.043% DUE 03-01-2026	60,000.00	60,055.66	58,534.02
EXXON MOBIL CORP 4.114% DUE 03-01-2046	110,000.00	114,497.90	111,666.50
FEDEX CORP 4.1% DUE 02-01-2045	187,000.00	170,912.86	160,115.01
FEDEX CORP 4.4% DUE 01-15-2047	105,000.00	107,896.30	94,327.17
FEDEX CORP 4.55% DUE 04-01-2046	75,000.00	76,311.14	68,165.33
FID NATL 3% DUE 08-15-2026	130,000.00	120,388.10	119,595.71
FID NATL FINL INC 4.5% DUE 08-15-2028	790,000.00	784,090.80	780,859.70
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	25,000.00	24,490.75	23,238.90
FINISAR CORP .5% 12-15-2036	275,000.00	267,132.57	261,035.50
FIRSTENERGY CORP 3.9% 07-15-2027	50,000.00	49,833.50	48,460.45
FIRSTENERGY CORP 4.25 DUE 03-15-2023	120,000.00	117,652.93	121,919.88
FIRSTENERGY CORP 7.375% DUE 11-15-2031	290,000.00	321,036.87	366,429.21
FISERV INC 3.8% 10-01-2023	120,000.00	119,944.80	120,747.24
FISERV INC 3.85% DUE 06-01-2025	35,000.00	34,441.65	34,688.29
FISERV INC 4.2% 10-01-2028	85,000.00	83,917.95	84,829.66
FL PWR & LT CO 3.95% 03-01-2048	28,000.00	26,101.44	27,345.98
FL PWR & LT CO 5.69% DUE 03-01-2040	20,000.00	26,223.40	24,339.68
FL PWR & LT CO 5.95% DUE 02-01-2038	200,000.00	198,912.00	245,822.00
FLAGSHIP CR AUTO 4.23% DUE 05-15-2023	35,000.00	34,997.93	35,467.92
FLAGSHIP CR AUTO 4.23% DUE 09-16-2024	125,000.00	124,984.16	126,325.25
FLAGSHIP CREDIT AUTO TRUST SER 18-1 CL D BNDS 3.86% 04-15-2024	100,000.00	99,982.51	99,999.10
FLORIDA PWR CORP 5.9% DUE 03-01-2033	125,000.00	149,775.00	151,335.00
FORD CR FLOORPLAN 1.95% DUE 11-15-2021	1,105,000.00	1,104,780.22	1,093,216.28
FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REG	200,000.00	193,696.00	178,878.20
FORD MTR CO DEL 7.45% DUE 07-16-2031	180,000.00	195,765.71	185,584.32
FORD MTR CO DEL NT 4.75 01-15-2043	60,000.00	59,684.54	46,271.10
FORD MTR CR CO LLC 4.134% DUE 08-04-2025	205,000.00	212,013.05	184,660.11
FORD MTR CR CO LLC 3.096% DUE 05-04-2023	240,000.00	225,936.00	216,955.20
FORD MTR CR CO LLC 3.2% DUE 01-15-2021	200,000.00	196,910.00	193,951.00
FORD MTR CR CO LLC 3.813% 10-12-2021	420,000.00	417,122.40	407,901.48
FORD MTR CR CO LLC 4.389% DUE 01-08-2026	200,000.00	183,732.00	180,301.20
FREEPORT-MCMORAN 5.45% DUE 03-15-2043	10,000.00	7,850.00	7,612.50
FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	25,000.00	24,560.27	23,656.25
FREEPORT-MCMORAN INC 6.875% 02-15-2023	20,000.00	22,913.58	20,625.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	263,000.00	266,505.40	220,280.12
GEN DYNAMICS CORP 3% DUE 05-11-2021	260,000.00	258,193.00	260,210.34
GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG	10,000.00	9,962.00	10,025.82
GEN ELEC CAP CORP 5.3% DUE 02-11-2021	50,000.00	57,524.00	50,062.00
GEN ELEC CAP CORP 5.5% DUE 01-08-2020	10,000.00	10,395.50	10,117.80
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	191,000.00	227,960.24	199,691.26
GEN MOTORS FINL CO 4.3750 09-25-2021	110,000.00	113,485.90	110,212.85
GEN MTRS FINL CO 4% DUE 10-06-2026	200,000.00	199,722.00	179,564.40
GEN MTRS FINL CO 5.25% DUE 03-01-2026	155,000.00	156,013.95	151,667.97
GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020	247,000.00	247,523.64	243,933.74
GEN MTRS FINL CO FIXED 4.35% DUE 04-09-2025	115,000.00	114,937.90	108,957.33
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020	30,000.00	30,431.10	29,957.28
GENERAL ELEC CO 4.5% DUE 03-11-2044	20,000.00	19,817.80	16,311.58
GENERAL ELEC CO 4.5% DUE 03-11-2044	12,000.00	11,861.37	9,786.95
GENERAL MLS INC 3.2% DUE 04-16-2021	130,000.00	129,981.80	129,286.17
GENERAL MTRS CO 5.2% DUE 04-01-2045	130,000.00	128,827.52	107,738.15
GENERAL MTRS CO 5.4% 04-01-2048	105,000.00	108,892.47	89,423.04
GENERAL MTRS CO 6.25% DUE 10-02-2043	50,000.00	50,980.20	46,867.15
GENERAL MTRS CO 6.25% DUE 10-02-2043	80,000.00	84,364.00	74,987.44
GENERAL MTRS CO 6.25% DUE 10-02-2043	100,000.00	111,169.00	93,734.30
GENERAL MTRS CO 6.6% DUE 04-01-2036	300,000.00	299,760.00	292,050.90
GENERAL MTRS CO 6.75% DUE 04-01-2046	125,000.00	139,630.70	121,013.00
GENERAL MTRS FINL CO INC 2.45% 11-06-2020	240,000.00	239,820.00	233,105.28
GENERAL MTRS FINL CO INC 3.55% DUE 04-09-2021 REG	45,000.00	44,982.45	44,380.35
GENERAL MTRS FINL CO INC 3.55% DUE 04-09-2021 REG	350,000.00	349,863.50	345,180.50

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
GENERAL MTRS FINL CO INC 3.95% 04-13-2024	336,000.00	332,280.48	319,102.56
GENERAL MTRS FINL CO INC NT FLTG RATE 04-09-2021	285,000.00	285,000.00	278,513.40
GEORGIA PWR CO 2% DUE 03-30-2020	80,000.00	79,594.54	78,694.16
GEORGIA PWR CO 3.25% DUE 03-30-2027	100,000.00	97,877.25	93,553.30
GILEAD SCIENCES 2.5% DUE 09-01-2023	20,000.00	19,929.20	19,293.82
GILEAD SCIENCES 2.55% DUE 09-01-2020	10,000.00	9,897.70	9,919.12
GILEAD SCIENCES 2.55% DUE 09-01-2020	505,000.00	501,594.90	500,915.56
GILEAD SCIENCES 2.95% DUE 03-01-2027	50,000.00	47,580.00	46,549.20
GILEAD SCIENCES 3.65% DUE 03-01-2026	150,000.00	149,699.21	147,030.15
GILEAD SCIENCES 4.75% DUE 03-01-2046	20,000.00	20,523.24	19,841.84
GILEAD SCIENCES 4.75% DUE 03-01-2046	240,000.00	252,458.84	238,102.08
GILEAD SCIENCES 4.8% DUE 04-01-2044	90,000.00	96,073.20	90,266.85
GLENCORE FDG LLC 3.875% DUE 10-27-2027	305,000.00	297,981.85	272,663.90
GLENCORE FDG LLC 4% DUE 03-27-2027	180,000.00	178,036.20	163,976.04
GLP CAP L P / GLP 5.25% DUE 06-01-2025	10,000.00	10,225.00	9,929.20
GLP CAP L P / GLP 5.25% DUE 06-01-2025	180,000.00	183,902.80	178,725.60
GLP CAP L P / GLP 5.375% DUE 04-15-2026	10,000.00	10,150.00	9,890.10
GLP CAP L P / GLP FING II INC 4.875 DUE 11-01-2020	775,000.00	786,254.50	781,587.50
GM FINL CNSMR 2.81% DUE 12-16-2022	345,000.00	344,955.39	343,654.50
GOLDMAN SACHS & CO LLC FORMERLY GOLDMAN GTD SR SECD NT SER 2018-14 02-08-2019	2,000,000.00	2,000,000.00	1,998,760.00
GOLDMAN SACHS 2.3% DUE 12-13-2019	50,000.00	49,966.80	49,491.35
GOLDMAN SACHS 2.875% DUE 02-25-2021	220,000.00	216,911.20	216,238.44
GOLDMAN SACHS 3.5% DUE 11-16-2026	60,000.00	59,518.20	55,419.06
GOLDMAN SACHS 3.5% DUE 11-16-2026	110,000.00	104,169.70	101,601.61
GOLDMAN SACHS 3.691% DUE 06-05-2028	200,000.00	189,464.00	185,874.00
GOLDMAN SACHS 3.75% DUE 02-25-2026	30,000.00	29,930.70	28,369.38
GOLDMAN SACHS 3.85% DUE 01-26-2027	165,000.00	165,417.38	155,206.76
GOLDMAN SACHS 4% DUE 03-03-2024	90,000.00	89,732.70	88,809.66
GOLDMAN SACHS 4% DUE 03-03-2024	305,000.00	314,575.90	300,966.07
GOLDMAN SACHS 4.25% DUE 10-21-2025	70,000.00	70,624.10	67,033.68
GOLDMAN SACHS 4.25% DUE 10-21-2025	5,000.00	4,965.00	4,788.12
GOLDMAN SACHS 4.75% DUE 10-21-2045	60,000.00	59,450.40	57,087.96
GOLDMAN SACHS 5.15% DUE 05-22-2045	220,000.00	215,593.80	205,730.80
GOLDMAN SACHS 5.25% DUE 07-27-2021	20,000.00	20,119.00	20,761.86
GOLDMAN SACHS 5.75% DUE 01-24-2022	55,000.00	58,166.90	57,586.87
GOLDMAN SACHS 6 DUE 06-15-2020	20,000.00	21,163.20	20,703.74
GOLDMAN SACHS 6.25% DUE 02-01-2041	140,000.00	140,321.10	159,677.98
GOLDMAN SACHS 6.75% DUE 10-01-2037	50,000.00	53,027.10	56,464.20
GOLDMAN SACHS GROUP INC 2.75% DUE 09-15-2020	220,000.00	217,520.60	217,725.64
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	160,000.00	160,262.40	149,380.00
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	30,000.00	29,069.50	28,871.64
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	200,000.00	199,123.35	192,477.60
GOLDMAN SACHS GROUP INC NT FLTG 10-31-2022	50,000.00	50,000.00	48,719.00
GOLDMAN SACHS GROUP INC SR NT FLTG 05-15-2026	130,000.00	130,000.00	124,770.62
GREENBRIER COS INC SR NT CONV 2.875% DUE02-01-2024 REG	95,000.00	109,472.73	93,351.18
GS MTG SECS TR 3.666% DUE 09-10-2047	285,000.00	295,509.38	288,515.76
GS MTG SECS TR 3.931% DUE 09-10-2047	205,000.00	215,830.28	210,068.83
GS MTG-BACKED SECS FLTG RT 2.454752% DUE07-25-2044	107,345.39	105,867.38	105,060.54
HALFMOON PARENT 3.2% DUE 09-17-2020	540,000.00	539,573.40	537,780.60
HALFMOON PARENT 3.2% DUE 09-17-2020	655,000.00	654,482.55	652,307.95
HALLIBURTON CO 3.8% DUE 11-15-2025	20,000.00	19,976.02	19,379.78
HALLIBURTON CO 5% DUE 11-15-2045	110,000.00	116,536.70	108,002.07
HARBORVIEW MTG LN TR 2004-3 CL 1-A FLT RATE 05-19-2034	55,374.33	53,713.11	56,440.73
HARRIS CORP DEL 2.7% DUE 04-27-2020	35,000.00	35,000.00	34,701.94
HARRIS CORP DEL 4.4% DUE 06-15-2028	325,000.00	328,777.65	323,527.75
HARRIS CORP DEL 4.854% DUE 04-27-2035	20,000.00	20,089.20	19,842.50
HARRIS CORP DEL 5.054% DUE 04-27-2045	30,000.00	30,183.90	30,860.19
HARRIS CORP DEL 5.054% DUE 04-27-2045	60,000.00	62,386.20	61,720.38
HARTFORD FINL SVCS 4.3 DUE 04-15-2043	25,000.00	24,423.00	23,224.78
HCA INC 4.5% DUE 02-15-2027	385,000.00	385,506.25	363,825.00
HCA INC 5.25% DUE 04-15-2025	418,000.00	426,350.00	415,910.00
HCA INC 5.25% DUE 06-15-2026	80,000.00	84,175.00	79,400.00
HCA INC 5.375% DUE 09-01-2026	100,000.00	100,000.00	97,250.00
HCA INC 5.625% DUE 09-01-2028	60,000.00	59,850.00	57,900.00
HCA INC 5.875% DUE 03-15-2022	310,000.00	324,186.25	317,750.00
HCA INC 7.5% DUE 11-06-2033	85,000.00	79,218.75	89,250.00
HCA INC SR SECD NT 6.5 DUE 02-15-2020	250,000.00	267,187.50	256,250.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
HCP INC 3.4% DUE 02-01-2025	225,000.00	223,817.05	212,928.75
HCP INC 3.875% DUE 08-15-2024	160,000.00	159,408.00	157,465.44
HCP INC FIXED 4% DUE 06-01-2025	120,000.00	118,951.20	117,469.92
HILTON WORLDWIDE FIXED 4.625% DUE 04-01-2025	40,000.00	39,100.00	37,900.00
HOLMES MASTER ISSUER PLC 2018-1 144A NT CL A2 0.0% DUE 10-15-2054	200,000.00	200,000.00	199,388.40
HOME DEPOT INC 2.125% DUE 09-15-2026	10,000.00	8,899.80	9,001.55
HONDA AUTO RECEIVABLES 2018-3 OWNER ASSET BACKED NT CL A-3 2.95% DUE 08-22-2022	490,000.00	489,932.77	490,308.21
HORIZON AIRCRAFT 4.458% DUE 12-15-2038	260,000.00	259,994.44	265,024.76
HOSPITALITY PPTYS 3.95% 01-15-2028	285,000.00	279,046.35	256,854.54
HOST HOTELS & 3.75% DUE 10-15-2023	60,000.00	55,430.40	58,850.76
HOST HOTELS & 4.75 DUE 03-01-2023	160,000.00	160,260.80	163,472.16
HOST HOTELS & RESORTS L P 4.0% 06-15-2025	100,000.00	99,838.00	97,104.60
HSBC HLDGS PLC 3.262% 03-13-2023	200,000.00	200,000.00	195,731.60
HSBC HLDGS PLC 3.4% DUE 03-08-2021	260,000.00	268,899.80	259,325.30
HSBC HLDGS PLC 3.4% DUE 03-08-2021	200,000.00	199,544.00	199,481.00
HSBC HLDGS PLC 4.583% 06-19-2029	400,000.00	400,478.00	396,495.20
HSBC HLDGS PLC 4.583% 06-19-2029	200,000.00	200,000.00	198,247.60
HSBC HLDGS PLC 6.5% DUE 12-29-2999	200,000.00	200,000.00	181,750.00
HSBC HLDGS PLC FLTG RATE 05-18-2024	200,000.00	200,000.00	198,920.00
HSBC HOLDINGS PLC 4.041% 03-13-2028	230,000.00	230,786.60	220,053.19
HSBC HOLDINGS PLC CONV 6.25% 12-31-2049	200,000.00	200,000.00	187,500.00
HSBC USA INC NEW 5% DUE 09-27-2020	100,000.00	107,496.00	102,120.90
HUMANA INC 3.15 DUE 12-01-2022	120,000.00	119,953.31	117,556.80
HUMANA INC 4.625 DUE 12-01-2042	20,000.00	20,319.40	19,772.72
HUMANA INC 4.8% DUE 03-15-2047	30,000.00	29,971.50	30,023.64
HUMANA INC 4.95% DUE 10-01-2044	20,000.00	20,987.20	20,543.82
HUNTINGTON INGALLS INDS INC 3.483% DUE 12-01-2027 BEO	385,000.00	372,820.25	358,600.55
HYUNDAI CAP AMER 2.5% DUE 03-18-2019	40,000.00	39,972.40	39,933.44
HYUNDAI CAP AMER 2.55% DUE 04-03-2020	50,000.00	49,930.00	49,363.95
HYUNDAI CAP SVCS 3.75% 03-05-2023	200,000.00	199,540.00	197,382.00
I/O CITIGROUP COML MTG VAR RT 2.051014 DUE 04-10-2046	1,127,833.58	106,879.85	54,739.40
I/O CMO WELLS FARGO COML TR 2016-LC25 CTF CL X-A 12-15-2059	2,061,437.88	142,651.50	109,635.51
I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO	368,491.79	39,385.89	13,391.73
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047	992,220.86	82,330.52	42,223.96
IN DEFAULT PAC GAS & ELEC CO NO-INCOME 0% DUE 12-31-2040	160,000.00	197,293.60	148,249.12
IN DEFAULT PAC GAS & ELEC CO NO-INCOME 0% DUE 12-31-2040	60,000.00	60,123.09	55,593.42
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	30,000.00	29,790.15	27,802.77
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 REG	50,000.00	47,625.00	47,644.10
INDIANA MICH PWR CO 4.25% 08-15-2048	40,000.00	39,771.20	39,314.96
INFRASTRUCTURA 3.75% DUE 01-14-2028	200,000.00	197,086.00	173,750.00
ING BANK NV 144A 5 DUE 06-09-2021	200,000.00	210,838.00	207,129.80
INTEL CORP 1.7% DUE 05-19-2021	155,000.00	149,249.70	150,629.31
INTEL CORP 3.3 DUE 10-01-2021	305,000.00	307,805.90	308,229.95
INTEL CORP 3.7% DUE 07-29-2025	30,000.00	29,955.30	30,261.99
INTEL CORP 3.734% 12-08-2047 BEO	10,000.00	8,301.05	9,259.19
INTEL CORP 4.1% DUE 05-19-2046	40,000.00	40,402.00	38,867.96
INTERCONTINENTAL 4.25% DUE 09-21-2048	80,000.00	79,648.00	78,308.80
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	105,000.00	98,320.86	89,835.17
INTERPUBLIC GROUP COS INC 3.5% 10-01-2020	45,000.00	44,913.15	45,055.71
INTERPUBLIC GROUP COS INC 3.75% 10-01-2021	25,000.00	24,982.75	25,155.95
INTL BUSINESS 2.25% DUE 02-19-2021	510,000.00	499,269.80	499,724.52
INTL LEASE FIN 5.875% DUE 08-15-2022	120,000.00	131,550.00	125,694.72
INTL LEASE FIN 8.625% DUE 01-15-2022	50,000.00	60,437.50	55,587.75
IPALCO ENTERPRISES FIXED 3.7% DUE 09-01-2024	65,000.00	64,935.65	63,277.44
ISIS PHARMACEUTICALS INC DEL SR NT CONV 1% DUE 11-15-2021 REG	5,000.00	4,991.65	5,350.52
ISTAR INC 3.125% DUE 09-15-2022 BEO	220,000.00	219,485.00	198,228.80
ITC HLDGS CORP 2.7% 11-15-2022 BEO	55,000.00	54,953.80	53,161.74
J P MORGAN CHASE COML MTG SECS SER 2014-C20 CL A2 2.8716% 07-15-2047	89,178.04	89,157.15	88,925.76
J P MORGAN CHASE COML MTG SECS TR 2014-FL6 VAR 144A DUE 11-15-2031 BEO	69,036.42	68,346.06	69,053.20
J P MORGAN CHASE FLTG RT 4.596623% DUE 07-15-2047	60,000.00	62,793.75	59,300.04
J P MORGAN SECS LLC DISC COML PAPER 3/A3 YRS 3&4 02-01-2019	890,000.00	883,448.61	887,953.39
JABIL CIRCUIT INC 4.7% DUE 09-15-2022	520,000.00	536,232.50	514,800.00
JBS USA LLC / JBS 5.75% DUE 06-15-2025	160,000.00	154,237.50	152,800.00
JEFFERIES GROUP 4.15% DUE 01-23-2030	495,000.00	489,881.70	424,467.95
JEFFERIES GROUP 6.25% DUE 01-15-2036	115,000.00	112,581.25	115,310.04
JEFFERIES GROUP 6.45% DUE 06-08-2027	75,000.00	71,287.50	78,422.25
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	150,000.00	148,269.20	144,285.30

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
JOHNSON & JOHNSON FIXED 2.9% DUE 01-15-2028	165,000.00	160,708.65	158,143.43
JPMBB COML MTG SECS TR 2014-C24 2.9403 11-15-2047	116,408.77	116,222.33	115,942.90
JPMORGAN CHASE & 2.55% DUE 03-01-2021	20,000.00	19,646.00	19,718.00
JPMORGAN CHASE & 2.75% DUE 06-23-2020	15,000.00	14,974.20	14,914.02
JPMORGAN CHASE & 3.375% DUE 05-01-2023	65,000.00	65,472.55	63,578.58
JPMORGAN CHASE & 3.797% DUE 07-23-2024	41,000.00	41,006.15	41,074.01
JPMORGAN CHASE & 4.35% DUE 08-15-2021	10,000.00	10,224.50	10,233.26
JPMORGAN CHASE & 4.5% DUE 01-24-2022	50,000.00	55,543.00	51,519.30
JPMORGAN CHASE & 4.95% DUE 06-01-2045	110,000.00	109,643.30	111,555.07
JPMORGAN CHASE & CO 3.875 09-10-2024	60,000.00	60,975.44	59,038.56
JPMORGAN CHASE & CO 2.776% 04-25-2023	864,000.00	855,502.38	837,774.14
JPMORGAN CHASE & CO 3.509% DUE 01-23-2029	300,000.00	288,411.00	284,071.20
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	740,000.00	741,750.43	718,332.80
JPMORGAN CHASE & CO 4.25% 10-01-2027	20,000.00	21,432.80	19,688.18
JPMORGAN CHASE & CO 4.452% 12-05-2028	30,000.00	30,000.00	30,514.35
JPMORGAN CHASE & CO 4.452% 12-05-2028	140,000.00	140,565.60	142,400.30
JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG	160,000.00	159,025.60	152,541.76
JPMORGAN CHASE & FIXED 2.25% DUE 01-23-2020	129,000.00	127,751.39	127,715.16
JPMORGAN CHASE & FLTG RT 3.51275% DUE 10-24-2023	105,000.00	105,000.00	104,973.54
JPMORGAN CHASE & FLTG RT 3.514% DUE 06-18-2022	10,000.00	10,000.00	10,022.63
JPMORGAN CHASE & FLTG RT 3.559% DUE 04-23-2024	235,000.00	234,308.20	233,222.70
JPMORGAN CHASE & FLTG RT 4.023% DUE 12-05-2024	160,000.00	160,000.00	161,273.12
JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029	210,000.00	209,361.60	209,361.60
JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029	300,000.00	302,085.60	299,088.00
JUNIPER NETWORKS 4.35% DUE 06-15-2025	20,000.00	20,847.40	19,950.00
KENNAMETAL INC 4.625% DUE 06-15-2028	140,000.00	138,979.40	139,496.00
KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO	20,000.00	22,182.90	22,297.22
KERR MCGEE CORP 7.875% DUE 09-15-2031	95,000.00	111,682.36	113,767.25
KEYCORP MEDIUM TERM SR NTS 2.9% DUE 09-15-2020	100,000.00	99,982.00	99,245.20
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY 4.15% DUE 10-29-2025	45,000.00	44,970.30	45,708.84
KINDER MORGAN 3.5 DUE 03-01-2021	20,000.00	19,990.20	19,938.48
KINDER MORGAN 5.4% DUE 09-01-2044	280,000.00	272,169.41	267,651.72
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	20,000.00	19,532.53	18,302.22
KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023	490,000.00	477,441.30	475,971.79
KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023	15,000.00	11,850.00	14,570.57
KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023	30,000.00	24,885.00	29,141.13
KINDER MORGAN INC 5.3% DUE 12-01-2034	20,000.00	15,660.00	19,603.22
KINDER MORGAN INC/DELAWARE 3.05% DUE 12-01-2019	230,000.00	229,900.00	228,674.05
KLA CORP 4.65% DUE 11-01-2024	7,000.00	7,173.06	7,173.75
KRAFT FOODS GROUP 5.375% DUE 02-10-2020	70,000.00	75,869.50	71,599.57
KRAFT FOODS GROUP 5.375% DUE 02-10-2020	49,000.00	48,810.33	50,119.70
KRAFT HEINZ FOODS 3.5% DUE 07-15-2022	30,000.00	31,106.10	29,564.79
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	160,000.00	150,496.17	131,812.16
L3 TECHNOLOGIES 3.85% DUE 06-15-2023	475,000.00	474,069.00	475,738.15
L3 TECHNOLOGIES 3.85% DUE 12-15-2026	285,000.00	281,326.10	275,896.25
L3 TECHNOLOGIES 3.95% DUE 05-28-2024	30,000.00	29,665.80	29,943.18
LADDER CAP FIN 5.875% DUE 08-01-2021	180,000.00	180,000.00	179,550.00
LAM RESEARCH CORP 2.75% DUE 03-15-2020	85,000.00	84,966.00	84,201.34
LAM RESH CORP 2.8% DUE 06-15-2021	53,000.00	53,286.06	52,409.69
LEAR CORP 3.8% DUE 09-15-2027	50,000.00	49,647.00	45,673.05
LEAR CORP 5.25% 01-15-2025	27,000.00	27,958.50	27,735.78
LENNAR CORP 5.25% 06-01-2026	10,000.00	9,875.00	9,425.00
LENNAR CORP 5.875% 11-15-2024 BEO	144,000.00	144,562.50	144,000.00
LENNAR CORP FIXED 4.75% DUE 11-29-2027	40,000.00	37,850.00	36,100.00
LENNAR CORP FIXED 5% DUE 06-15-2027	10,000.00	9,600.00	9,125.00
LIBERTY PPTY LTD 3.75% DUE 04-01-2025	500,000.00	498,220.00	487,134.00
LLOYDS BK PLC 6.5 DUE 09-14-2020	440,000.00	471,801.00	456,329.28
LLOYDS BKG GROUP 0% DUE 03-22-2028	200,000.00	200,338.00	189,737.60
LLOYDS BKG GROUP 4.45% DUE 05-08-2025	200,000.00	199,880.00	198,592.80
LLOYDS BKG GROUP 4.45% DUE 05-08-2025	305,000.00	304,817.00	302,854.02
LLOYDS BKG GROUP 4.5% DUE 11-04-2024	675,000.00	690,774.25	651,796.88
LLOYDS BKG GROUP 4.582% DUE 12-10-2025	250,000.00	261,313.63	236,675.75
LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023	200,000.00	200,000.00	189,386.60
LOCKHEED MARTIN 3.1% DUE 01-15-2023	20,000.00	20,175.20	19,823.08
LOCKHEED MARTIN 3.55% DUE 01-15-2026	100,000.00	100,319.27	99,229.10
LOCKHEED MARTIN 3.55% DUE 01-15-2026	90,000.00	90,511.00	89,306.19
LOCKHEED MARTIN 3.8% DUE 03-01-2045	275,000.00	253,348.45	250,567.35

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
LOCKHEED MARTIN 4.07% DUE 12-15-2042	160,000.00	156,909.80	152,669.76
LOCKHEED MARTIN 4.5% DUE 05-15-2036	99,000.00	106,556.98	102,150.97
LOCKHEED MARTIN 4.7% DUE 05-15-2046	150,000.00	164,515.63	156,304.65
LOCKHEED MARTIN CORP 2.9% 03-01-2025	248,000.00	236,667.58	238,029.41
LONG BEACH MTG LN FLTG RT 2.886% DUE 08-25-2033	151,198.28	133,432.48	151,486.31
LORILLARD TOB CO 6.875% DUE 05-01-2020	135,000.00	144,882.00	140,477.22
LOWES COS INC 2.5% DUE 04-15-2026	55,000.00	54,749.20	48,887.63
LOWES COS INC 3.7% DUE 04-15-2046	90,000.00	74,309.40	73,398.42
MA INST TECH 4.678% DUE 07-01-2114	180,000.00	180,000.00	197,540.82
MACQUARIE INFRASTRUCTURE CORP SR NT CONV2% DUE 10-01-2023 REG	425,000.00	419,571.26	367,751.65
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	40,000.00	39,736.40	35,567.64
MAPLE ESCR 3.551% DUE 05-25-2021	90,000.00	90,000.00	89,863.65
MARATHON OIL CORP 2.7% DUE 06-01-2020	240,000.00	235,869.60	236,453.76
MARATHON PETE CORP 4.75% DUE 09-15-2044	50,000.00	49,507.28	44,092.80
MARSH & MCLENNAN 3.5% DUE 03-10-2025	7,000.00	7,271.18	6,876.52
MARSH & MCLENNAN COS INC 4.2% 03-01-2048	80,000.00	77,770.40	72,659.84
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	140,000.00	143,669.60	130,557.42
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024	220,000.00	215,439.55	216,707.48
MASTERCARD INC 3.375 DUE 04-01-2024 BEO	150,000.00	148,452.60	150,936.15
MCDONALDS CORP 2.75% DUE 12-09-2020	5,000.00	4,990.75	4,965.31
MCDONALDS CORP 3.5% DUE 07-15-2020	70,000.00	72,900.10	70,965.86
MCDONALDS CORP 3.7% DUE 01-30-2026	75,000.00	73,221.75	73,521.83
MCDONALDS CORP 3.7% DUE 01-30-2026	70,000.00	69,773.20	68,620.37
MCDONALDS CORP 4.7% DUE 12-09-2035	20,000.00	19,935.80	20,088.20
MCDONALDS CORP 4.875% DUE 12-09-2045	270,000.00	287,978.03	271,794.15
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	5,000.00	4,976.05	4,756.42
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	50,000.00	49,984.00	48,636.70
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027	80,000.00	80,172.70	77,696.80
MET LIFE GLOBAL 1.55% DUE 09-13-2019	1,015,000.00	1,013,548.55	1,004,856.09
METHANEX CORP FIXED 4.25% DUE 12-01-2024	55,000.00	54,597.55	53,381.68
METLIFE INC 6.4% DUE 12-15-2066	130,000.00	126,694.53	132,061.80
MGM GROWTH /MGM FINANCE 5.625% 05-01-2024	10,000.00	10,306.25	9,900.00
MICRON TECHNOLOGY INC 5.5% DUE 02-01-2025	560,000.00	570,815.50	548,100.00
MICROSOFT CORP 1.1% DUE 08-08-2019	1,030,000.00	1,026,580.90	1,019,746.35
MICROSOFT CORP 2% DUE 08-08-2023	105,000.00	98,927.85	100,953.62
MICROSOFT CORP 2.4% DUE 08-08-2026	280,000.00	277,559.30	261,057.16
MICROSOFT CORP 2.875% DUE 02-06-2024	110,000.00	109,199.20	108,963.03
MICROSOFT CORP 3.3% DUE 02-06-2027	170,000.00	168,022.20	168,385.34
MICROSOFT CORP 3.3% DUE 02-06-2027	190,000.00	189,325.50	188,195.38
MICROSOFT CORP 3.7% DUE 08-08-2046	180,000.00	176,066.44	172,436.94
MICROSOFT CORP 3.95% DUE 08-08-2056	20,000.00	19,057.60	19,513.50
MICROSOFT CORP 3.95% DUE 08-08-2056	100,000.00	97,505.00	97,567.50
MICROSOFT CORP 4% DUE 02-12-2055	110,000.00	107,313.80	108,024.18
MICROSOFT CORP FIXED 2.7% DUE 02-12-2025	30,000.00	29,211.30	29,096.94
MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022	40,000.00	40,156.00	39,439.92
MITSUBISHI UFJ FINL GROUP INC 3.535% 07-26-2021	105,000.00	105,000.00	105,394.59
MIZUHO BK LTD NEW YORK BRH 4/A2 DISC COMMERCIAL PAPER NOTE DUE 01-29-2019	1,150,000.00	1,141,823.66	1,147,669.20
MIZUHO FINL GROUP 2.953% DUE 02-28-2022	210,000.00	210,000.00	205,877.28
MOLSON COORS 3.5 DUE 05-01-2022	10,000.00	10,021.60	9,940.15
MOLSON COORS BREWING CO 1.9% 03-15-2019	165,000.00	164,902.65	164,530.41
MOLSON COORS FIXED 2.25% DUE 03-15-2020	100,000.00	99,916.00	98,637.40
MONTPELIER RE 4.7% DUE 10-15-2022	615,000.00	612,195.30	627,947.60
MOODYS CORP 4.25% 02-01-2029	70,000.00	69,474.30	71,294.30
MORGAN STANLEY 2.5% DUE 01-24-2019	150,000.00	151,384.50	149,938.80
MORGAN STANLEY 2.625% DUE 11-17-2021	140,000.00	140,147.00	136,643.78
MORGAN STANLEY 2.65% DUE 01-27-2020	90,000.00	89,920.80	89,324.46
MORGAN STANLEY 2.8% DUE 06-16-2020	710,000.00	709,954.09	705,387.84
MORGAN STANLEY 3.125% DUE 07-27-2026	405,000.00	376,455.60	374,476.77
MORGAN STANLEY 3.625% DUE 01-20-2027	350,000.00	336,196.00	332,639.30
MORGAN STANLEY 3.75% DUE 02-25-2023	180,000.00	180,799.20	179,682.66
MORGAN STANLEY 3.772% DUE 01-24-2029	130,000.00	124,961.20	124,380.75
MORGAN STANLEY 3.772% DUE 01-24-2029	255,000.00	245,673.97	243,977.63
MORGAN STANLEY 3.875% DUE 01-27-2026	275,000.00	266,868.25	268,227.03
MORGAN STANLEY 4.35 DUE 09-08-2026	350,000.00	377,830.37	340,131.40
MORGAN STANLEY 4.375% DUE 01-22-2047	80,000.00	79,457.60	75,715.20
MORGAN STANLEY 5% DUE 11-24-2025	695,000.00	713,597.75	708,668.57
MORGAN STANLEY BK FLTG RT 4.10449% DUE 07-15-2046	443,635.72	448,058.46	456,576.57

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028	270,000.00	255,160.80	255,286.08
MOTOROLA SOLUTIONS 3.5% DUE 09-01-2021	50,000.00	51,316.50	49,602.00
MOTOROLA SOLUTIONS 4% DUE 09-01-2024	33,000.00	32,434.38	32,113.65
MPLX LP 4% 03-15-2028	80,000.00	79,640.80	74,980.08
MPLX LP 4.5% 04-15-2038	50,000.00	49,405.50	43,667.35
MPLX LP 4.5% DUE 07-15-2023	100,000.00	103,534.00	101,001.10
MPLX LP 4.7% 04-15-2048	90,000.00	89,413.20	78,165.45
MPLX LP 4.8% 02-15-2029	30,000.00	30,213.00	29,926.11
MPLX LP 4.875% DUE 06-01-2025	226,000.00	231,502.38	228,070.84
MPLX LP 4.875% DUE 12-01-2024	290,000.00	294,675.42	295,199.99
MPLX LP 5.5% DUE 02-15-2049	40,000.00	39,445.50	38,908.52
MPLX LP 5.5% DUE 02-15-2049	25,000.00	24,507.75	24,317.83
MPLX LP BNDS 3.375% DUE 03-15-2023	20,000.00	19,986.20	19,412.74
MPLX LP FIXED 5.2% DUE 03-01-2047	50,000.00	48,471.75	46,024.85
MYLAN N V FIXED 2.5% DUE 06-07-2019	44,000.00	43,950.72	43,793.07
MYRIAD INTL HLDGS 4.85% DUE 07-06-2027	200,000.00	200,000.00	191,551.20
N.W AIRLS PASS THRU TRS 1999-2 MTG PASSTHRU CTF CL A 7.575 03-01-19 BEO	1,700.80	1,753.95	1,684.93
N.W. PIPELN LLC FIXED 4% DUE 04-01-2027	225,000.00	221,755.50	218,692.80
NABORS INDS INC .75% DUE 01-15-2024 BEO	300,000.00	290,342.36	184,413.00
NATIXIS COML MTG 3.85809993744% DUE 04-09-2037	80,000.00	82,399.68	79,900.16
NATL AUSTRALIA BK FIXED 2.125% DUE 05-22-2020	250,000.00	249,552.50	246,414.25
NEWELL BRANDS INC 3.85% DUE 04-01-2023	60,000.00	61,549.50	59,120.70
NEWELL BRANDS INC 4.2% DUE 04-01-2026	30,000.00	31,405.50	29,319.57
NEWFIELD EXPL CO 5.625% DUE 07-01-2024	380,000.00	401,850.00	384,750.00
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	60,000.00	63,452.40	56,734.86
NISOURCE FIN CORP 3.49% 05-15-2027	160,000.00	159,974.40	152,679.04
NOBLE ENERGY INC 3.85% DUE 01-15-2028	50,000.00	49,844.00	45,206.20
NOBLE ENERGY INC 4.15% DUE 12-15-2021	40,000.00	40,085.20	40,187.84
NOBLE ENERGY INC 4.95% DUE 08-15-2047	20,000.00	19,928.60	17,304.00
NOBLE ENERGY INC 5.25% DUE 11-15-2043	30,000.00	29,700.00	26,628.93
NOKIA CORP FIXED 4.375% DUE 06-12-2027	55,000.00	54,775.05	51,150.00
NOMURA HLDGS INC 2.75% DUE 03-19-2019	40,000.00	40,463.08	39,965.72
NORDEA BK AB 3.75% DUE 08-30-2023	200,000.00	199,730.00	197,273.20
NORDEA BK AB 4.875% DUE 01-27-2020	360,000.00	373,331.10	366,240.96
NORFOLK SOUTHN 2.9% DUE 06-15-2026	111,000.00	105,104.97	105,108.23
NORFOLK SOUTHN 3.65% DUE 08-01-2025	40,000.00	39,914.40	40,208.72
NORFOLK SOUTHN CORP 4.15% 02-28-2048	80,000.00	78,525.60	74,646.72
NORTHERN STS PWR CO MINN 3.6% 09-15-2047	100,000.00	99,003.00	91,539.40
NORTHN STS PWR CO 3.6% DUE 05-15-2046	20,000.00	20,233.60	18,467.44
NORTHN STS PWR CO 4% DUE 08-15-2045	40,000.00	39,242.00	38,980.52
NORTHN STS PWR CO 4.2% 09-01-2048	45,000.00	44,833.05	44,259.75
NORTHROP GRUMMAN 2.08% DUE 10-15-2020	90,000.00	89,986.50	88,262.91
NORTHROP GRUMMAN 2.93% DUE 01-15-2025	230,000.00	219,712.00	218,243.55
NORTHROP GRUMMAN 2.93% DUE 01-15-2025	771,000.00	744,396.56	731,590.34
NORTHROP GRUMMAN 3.25% DUE 01-15-2028	267,000.00	256,197.31	249,111.27
NORTHROP GRUMMAN 3.25% DUE 08-01-2023	230,000.00	236,357.20	226,348.98
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	280,000.00	270,020.00	254,662.80
NOVASTAR HOME EQTY LN SER 2004-1 FLTG 06-25-2034 REG	226,048.19	223,646.41	223,624.73
NUANCE 1% DUE 12-15-2035	135,000.00	127,565.62	116,929.44
NUCOR CORP 3.95% DUE 05-01-2028	15,000.00	14,977.80	14,835.32
NVENT FINANCE S A R L 3.95% 04-15-2023	380,000.00	378,406.95	377,281.86
NVIDIA CORP 3.2% DUE 09-16-2026	255,000.00	239,135.90	241,853.99
NXP B V / NXP FDG 4.875% DUE 03-01-2024	40,000.00	39,988.40	40,175.60
OCCIDENTAL PETE 3.4% DUE 04-15-2026	60,000.00	59,863.20	58,703.52
OCCIDENTAL PETE 4.2% DUE 03-15-2048	20,000.00	19,434.10	19,114.86
OCCIDENTAL PETE 4.4% DUE 04-15-2046	20,000.00	19,815.00	19,458.98
OHIO PWR CO 4.15% DUE 04-01-2048	30,000.00	29,780.40	29,603.70
OHIO PWR CO 6.6% DUE 02-15-2033	35,000.00	43,994.75	43,695.40
OLD REP INTL CORP 3.875% DUE 08-26-2026	215,000.00	214,610.85	205,298.99
OLD REP INTL CORP FIXED 4.875% DUE 10-01-2024	85,000.00	86,547.44	88,353.00
ONCOR ELEC FIXED 3.8% DUE 09-30-2047	25,000.00	24,964.25	23,641.63
ONEMAIN FINANCIAL ISSUANCE TRUST 3.1% 07-18-2025 BEO	91,411.50	91,384.08	91,364.79
ONEOK PARTNERS L P 8.625% DUE 03-01-2019	450,000.00	470,299.50	453,186.90
ORACLE CORP 1.9% DUE 09-15-2021	500,000.00	482,582.10	485,103.50
ORACLE CORP 2.65% DUE 07-15-2026	25,000.00	23,079.75	23,169.05
ORACLE CORP 4% DUE 07-15-2046	210,000.00	210,587.45	195,947.85
ORIX CORP 2.9% DUE 07-18-2022	335,000.00	336,200.60	327,327.83

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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OWENS CORNING NEW 4.4% DUE 01-30-2048	30,000.00	29,562.00	22,676.85
OWENS CORNING NEW 7% DUE 12-01-2036	247,000.00	229,201.47	273,172.61
PATTERSON-UTI FIXED 3.95% DUE 02-01-2028	120,000.00	119,721.81	110,039.40
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	105,000.00	101,164.35	100,324.88
PEPSICO INC 2.85% DUE 02-24-2026	75,000.00	70,509.75	71,701.73
PEPSICO INC 4% DUE 05-02-2047	75,000.00	75,012.75	73,319.25
PETROBRAS GLOBAL 4.375% DUE 05-20-2023	80,000.00	79,062.40	76,309.60
PETROBRAS GLOBAL 5.625% DUE 05-20-2043	365,000.00	280,530.82	305,873.65
PETROBRAS GLOBAL 5.75% DUE 02-01-2029	280,000.00	259,131.24	259,000.00
PETROBRAS GLOBAL 5.75% DUE 02-01-2029	30,000.00	29,380.20	27,750.00
PETROBRAS GLOBAL 6.25% DUE 03-17-2024	182,000.00	185,219.70	184,639.00
PETROBRAS GLOBAL FINANCE 5.299% 01-27-2025	295,000.00	284,360.04	281,725.00
PETRO-CDA 9.25% DUE 10-15-2021	25,000.00	28,585.25	28,621.50
PETROLEOS MEXICANO 7.19% 12/09/2024 DUALCURR	32,982.00	159,458.03	131,048.76
PHILIP MORRIS INTL INC 1.875% DUE 11-01-2019	30,000.00	29,940.90	29,639.07
PIONEER NAT RES CO 3.95% DUE 07-15-2022	59,000.00	62,191.54	59,175.17
PIONEER NAT RES CO 4.45% DUE 01-15-2026	469,000.00	489,065.95	473,525.38
PITNEY BOWES INC 3.625% DUE 09-15-2020	266,000.00	262,643.08	260,015.00
PLAINS ALL AMERN 3.65 DUE 06-01-2022	25,000.00	24,596.50	24,543.25
PRESIDENT & 3.3% DUE 07-15-2056	70,000.00	69,480.60	61,923.19
PRESIDENT & FELLOWS HARVARD COLLEGE 3.15% BDS 07-15-2046 USD1000	33,000.00	32,943.90	29,437.98
PRIN FINL GROUP 3.1% DUE 11-15-2026	30,000.00	29,956.20	28,014.60
PRIN FINL GROUP 3.125% DUE 05-15-2023	40,000.00	40,333.60	39,484.24
PRIN FINL GROUP 4.625% DUE 09-15-2042	10,000.00	10,896.30	9,664.78
PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019	175,000.00	206,673.25	176,321.95
PUB SVC ELEC & GAS FIXED 3.65% DUE 09-01-2028	80,000.00	79,987.20	80,998.16
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027	90,000.00	85,737.50	83,826.00
PVPTL EXETER AUTOMOBILE RECEIVABLES TR SER 2018-1 CL D 3.53% DUE 11-15-2023 BEO	50,000.00	49,983.34	49,857.65
PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028	45,000.00	44,988.75	44,679.47
PVPTL NGPL PIPECO LLC FIXED 4.375% DUE 08-15-2022	465,000.00	465,580.00	452,212.50
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO	426,000.00	423,647.50	418,012.50
PVPTL SUMITOMO MITSUI TR BK LTD 1.95% DUE 09-19-2019	240,000.00	239,836.80	237,867.60
PVTPL ABBOTT LABS 3.875% 09-15-2025	15,000.00	14,905.94	15,188.79
PVTPL ABN AMRO BK N V 2.65% DUE 01-19-2021	515,000.00	510,999.00	507,587.09
PVTPL ABN AMRO BK N V MEDIUM TERM 3.4% 08-27-2021	250,000.00	249,817.50	249,496.00
PVTPL ACC TR 2018-1 ASSET BACKED NT CL A144A 3.7% DUE 12-21-2020 BEO	54,860.37	54,859.51	54,885.22
PVTPL AEP TEX INC SR NT SER E 144A 3.95%DUE 06-01-2028/05-17-2018 BEO	30,000.00	29,901.00	30,044.73
PVTPL AIM AVIATION FIN LTD/AIM AVIATION FIN SER 2015 FXD RATE CL A-1 02-15-2040	261,455.47	261,455.47	263,173.49
PVTPL AIR CDA 2015-1 PASS THRU TRS MTG 3.875% DUE 03-15-2023 BEO	521,185.63	509,214.00	504,611.93
PVTPL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024	10,000.00	9,937.50	9,600.00
PVTPL ALLISON TRANSMISSION INC SR 4.75% 10-01-2027	20,000.00	18,800.00	17,800.00
PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024	200,000.00	199,890.00	189,050.00
PVTPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2028 BEO	855,000.00	851,324.30	794,890.94
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.7% 02-01-2036	540,000.00	542,774.68	500,794.92
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	175,000.00	185,586.61	162,292.38
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	160,000.00	160,753.11	148,381.60
PVTPL APPLEBEES FDG LLC / IHOP FDG LLC SR 14-1 CL A2 4.277% 09-05-2044	118,500.00	115,019.05	118,223.90
PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO	75,000.00	73,983.75	74,847.38
PVTPL BANQUE FEDERATIVE DU CR MUTUEL MEDIUM TE 2.75% DUE 10-15-2020 BEO	695,000.00	688,195.60	688,022.90
PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO	415,000.00	410,576.10	407,764.89
PVTPL BAYER US FIN II LLC 3.375% 07-15-2024	70,000.00	70,402.80	66,589.11
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO	40,000.00	37,158.64	34,235.32
PVTPL BAYER US FIN LLC 144A 3.0% 10-08-2021	930,000.00	935,822.10	909,324.24
PVTPL BAYVIEW FINL AST TR 2007-SSR1 CL M-2 FLT RT 144A VAR RT 3-25-2037 BEO	79,279.57	39,536.70	76,388.01
PVTPL BAYVIEW OPPORTUNITY MASTER FD IVA SE 18-RN1 CL A1 144A SETP UP 01-29-2033	13,445.90	13,445.90	13,449.62
PVTPL BAYVIEW OPPORTUNITY MASTER FD IVA TR 201 NT CL A1 144A VAR RT 11-28-2032	30,724.48	30,724.48	30,652.65
PVTPL BAYVIEW OPPORTUNITY MASTER FD SER 18-RN5 CL A1 STEPUP 04-28-2033	39,143.80	39,143.80	39,090.29
PVTPL BAYVIEW OPPORTUNITY MASTER FD SR 18-RN2 CL A1 STEP UP 02-28-2023 BEO	39,111.83	39,111.83	38,809.50
PVTPL BAYVIEW OPPORTUNITY MASTER FD TST SER 18-RN9 CL A1 STEP UP 10-29-2033 BEO	94,968.60	94,968.60	95,030.61
PVTPL BAYVIEW OPPORTUNITY MASTER SER 18-RN3 CL A1 STEP UP 03-28-2033	47,807.83	47,782.38	47,347.49
PVTPL BBAYVIEW OPPORTUNITY MASTER FD IIIA TR 18-RN8 CL A1 STEP UP 09-28-2033	86,174.03	86,174.03	86,262.79
PVTPL BERRY GLOBAL INC SR SECD NT 144A 4.5% DUE 02-15-2026 BEO	30,000.00	28,275.00	27,450.00
PVTPL BLACKBIRD CAP AIRCRAFT LEASE SECURITIZAT NT SER 2016 12-16-2041	220,052.16	220,051.29	224,106.40
PVTPL BMW US CAP LLC NT 144A 2.8% DUE 04-11-2026/04-11-2016 BEO	80,000.00	73,451.20	73,335.04
PVTPL BNP PARIBAS 3.375% 01-09-2025	280,000.00	279,498.80	263,501.56
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	200,000.00	198,928.00	195,208.20
PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028	10,000.00	9,462.50	9,200.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
PVTPL CENTENE ESCROW I CORP SR NT 5.375% 06-01-2026	30,000.00	31,087.50	29,175.00
PVTPL CF INDS INC 4.5% DUE 12-01-2026	165,000.00	165,154.00	161,256.98
PVTPL CHENIERE ENERGY PARTNERS L P 5.625% 10-01-2026	395,000.00	395,000.00	369,325.00
PVTPL CITIGROUP MORTGAGE LOAN TRUST INC SER 18-C CLS A1 4.125% 03-25-2059	233,922.39	233,446.21	235,995.64
PVTPL CMO BX TR 2017-SLCT CL A FRN 07-15-2034	165,831.80	166,350.02	164,344.29
PVTPL CMO CHT 2017-COSMO MTG TR COML CL A VAR RT DUE 11-15-2034	110,000.00	110,000.00	108,659.54
PVTPL CMO CITIGROUP MTG LN TR 2018-A SR 18-A CL A1 VAR RATE 01-25-2068	98,855.14	98,163.15	98,168.69
PVTPL CMO CITYLINE MTG TR SER 2016-CLNE CL A VAR 11-10-2031	400,000.00	385,171.88	391,881.20
PVTPL CMO COMM 2014-277P MTG TR COML MTGPASSTHRU CTF CL A 3.731 08-10-2049	255,000.00	257,111.72	258,513.65
PVTPL CMO COMM 2016-SAVA MTG TR MTG CTF CL C FLTGT RT 10-15-2034	300,000.00	300,000.00	299,828.70
PVTPL CMO COREVEST AMERN FIN 2018-1 CL A 3.804% 06-15-2051	128,763.46	128,763.17	129,317.66
PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2015-GLPB CL A 3.6393% 11-15-2034	620,000.00	638,599.38	631,666.54
PVTPL CMO CSMC 2018-RPL2 TR MTG PASS THRU NT CL A-1 144A VAR 08-25-2062	239,864.59	239,858.01	238,865.79
PVTPL CMO CSMC 2018-RPL7 TR SER 18-RPL7 CLS A1 10-25-2048	98,324.43	97,560.35	98,331.51
PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASS THRU CTF CL E 144A VAR 11-10-2046	250,000.00	237,612.47	257,042.25
PVTPL CMO GOSFORTH FUNDING 2012-1 PLC STEP UP DUE 08-25-2060 BEO	194,411.21	194,411.21	194,449.31
PVTPL CMO GREAT WOLF TR 2017-WOLF COML MTG PASSTHRU CTF CL A VAR RT 09-15-2034	710,000.00	709,667.19	697,623.99
PVTPL CMO GS MTG SECS CORP TR 2018-SRP5 COML MTG PASSTHRU CTF CL A 08-25-2023	260,000.00	260,000.00	260,219.44
PVTPL CMO HUDSON YDS 2.835% DUE 08-10-2038 BEO	300,000.00	293,343.75	284,402.70
PVTPL CMO HUDSONS BAY SIMON TR 2015HBS COML MTG CL A-10 144A 4.1545% 08-05-2034	220,000.00	223,669.53	218,111.96
PVTPL CMO J P M CHASE COML MTG PASS THRU CTF 3.9054 DUE 05-05-2022 BEO	106,590.24	115,916.88	107,507.66
PVTPL CMO J P MORGAN CHASE COML MTG SECSCORP 2003-C1 144A F DUE 01-12-2037 BEO	541,226.23	567,272.75	553,862.78
PVTPL CMO J P MORGAN MTG TR 2017-1 VAR RT DUE 01-25-2047	540,430.37	549,803.46	534,902.85
PVTPL CMO J P MORGAN MTG TR SER 17-2 CL A6 VAR 05-25-2047	420,700.50	425,104.71	409,260.81
PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO	200,000.00	196,000.00	196,976.80
PVTPL CMO MORGAN STANLEY BAML TRUST SER 2012-C6 CL E FLTGT RT 11-15-2045	100,000.00	99,191.41	96,425.40
PVTPL CMO MORGAN STANLEY CAP I TR 2011-C2 CL E VAR RT DUE 06-15-2044 BEO	100,000.00	94,234.38	95,920.30
PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO	100,000.00	101,796.86	96,761.40
PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 16-3A CL A1B 144A VAR 09-01-2056	184,938.91	190,224.58	182,408.21
PVTPL CMO SEQUOIA MTG TR 2017-CH2 MTG PASSTHRU CTF CL A-1 144A VAR 12-25-2047	69,563.86	69,365.50	70,305.97
PVTPL CMO SEQUOIA MTG TR 2018-CH3 SER 18-CH3 CLS A2 VAR RT 08-25-2048	212,027.34	213,161.50	212,710.70
PVTPL CMO SFAVE COML MTG CTF CL A-2B VAR RT DUE 01-05-2043	185,000.00	192,379.47	173,861.52
PVTPL CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTF CL D FLT DUE 05-10-2063	235,000.00	239,875.59	219,756.26
PVTPL CMO WFRBS COML MTG TR 2011-C3 COMLMGTG CTF 144A VAR RT DUE 3-15-44	159,522.09	160,419.39	160,018.84
PVTPL COINSTAR FDG LLC SR SECD NT CL A-25.216% DUE 04-25-2047 REG	418,625.00	425,449.19	423,247.04
PVTPL COLONY STARWOOD HOMES 2016-2 TR VAR RT DUE 12-17-2033 BEO	77,826.30	78,166.79	77,850.35
PVTPL COLONY STARWOOD HOMES 2016-2 TR SER 2016-2A CL E FRN BNDS 12-17-2023	85,238.33	86,756.64	85,699.90
PVTPL COLONY STARWOOD HOMES SER 2016-2A CL A 144A FLTGT 12-17-2023	81,679.98	81,935.23	81,849.38
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	80,000.00	79,704.80	74,716.64
PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO	20,000.00	19,889.60	20,289.44
PVTPL CORPORACION FINANCIERA DE DESARROLLO S ANT 4.75% DUE 07-15-2025	200,000.00	198,056.00	198,500.00
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.25% DUE 12-15-2022 BEO	50,000.00	49,022.00	48,845.60
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO	55,000.00	46,836.75	48,425.74
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	320,000.00	296,204.30	291,750.40
PVTPL CPS AUTO RECEIVABLES TR 2016-D ASSET BACKED NT CL D 01-17-2023	230,000.00	234,959.38	233,782.58
PVTPL CREDIT ACCEP AUTO LN TR SER 2018-1A CL C 3.77% 06-15-2027	250,000.00	249,937.03	249,912.75
PVTPL CREDIT ACCEP AUTO SER 18-3A CL A 3.55% 08-15-2027	720,000.00	719,867.95	722,700.00
PVTPL CREDIT ACCEP AUTO SER 18-3A CL C 4.04% 12-15-2027	250,000.00	249,914.55	252,737.25
PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO	248,000.00	244,581.35	240,091.28
PVTPL CREDIT AGRICOLE S A TIER 2 4.0% DUE 01-10-2033	250,000.00	248,452.50	228,936.25
PVTPL CSMC TR 2017-TIME COML MTG PASSTHRU CTF CL A 144A 3.6463%11-13-2039	100,000.00	102,999.30	99,500.90
PVTPL CVS CAREMARK CORP PASSTHRU CTF 5.926% DUE 01-10-2034 BEO	660,742.35	660,742.35	711,626.78
PVTPL CVS LEASE BACKED PASS THRU SER 2014 TR PASSTHRU CTF 4.163 08-11-2036	30,380.39	30,531.37	28,741.67
PVTPL DAIMLER FIN NORTH AMER LLC 3.75% DUE 11-05-2021	230,000.00	229,786.10	230,784.07
PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO	230,000.00	230,000.00	209,850.39
PVTPL DB MASTER FIN LLC 2017-1 SR SECD NT CL A-2-II 144A 4.03 DUE 11-20-2047	79,200.00	79,200.00	76,497.70
PVTPL DELL EQUIP FIN TR 2017-1 AST BACKED NT CL D 144A 3.44 DUE 04-24-23 BEO	260,000.00	259,964.33	259,198.94
PVTPL DEUTSCHE TELEKOM INTL FIN B V NT 144A 1.95% DUE 09-19-2021/09-19-2016 BEO	240,000.00	232,797.60	230,273.04
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	110,000.00	145,340.80	119,106.90
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02	490,000.00	490,856.10	492,215.78
PVTPL DISCOVERY COMMUNICATIONS LLC 3.95%DUE 06-15-2025 BEO	95,000.00	93,285.25	91,254.25
PVTPL DNA ALPHA LTD 2013-1 5.25 05-30-2023	134,909.46	134,909.46	133,913.83
PVTPL DOMINOS PIZZA MASTER ISSUER LL DOMINOS S 2018-1 SR SECD NT CL A-2-II	49,750.00	48,980.43	50,280.34
PVTPL DOMINOS PIZZA MASTER ISSUER LLC SR 18-1A CL A21 4.116% 07-25-2048	129,350.00	129,350.00	127,612.83
PVTPL DOMINOS PIZZA MASTER ISSUER SER 2017-1 CL A23 4.118% 07-25-2047	162,937.50	158,981.88	159,641.27
PVTPL DRIVEN BRANDS FDG LLC SR SECD NT SER 2018-1A CL A-2 4.739% 04-20-2048	59,700.00	59,700.00	60,773.41
PVTPL DT AUTO OWNER TR SER 18-2 CL D 4.15% 03-15-2024	110,000.00	109,987.65	110,671.44

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
PVTPL DT AUTO OWNER TR SER 2017-4A CL D 144A 3.47% 07-17-2023	100,000.00	99,987.80	99,698.30
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	175,000.00	188,294.75	191,325.93
PVTPL FINANCIAL & RISK US HLDGS INC 6.25% DUE 05-15-2026	310,000.00	306,900.00	299,150.00
PVTPL FIRST DATA CORP 5% DUE 01-15-2024/11-25-2015 BEO	230,000.00	227,412.50	221,375.00
PVTPL FIRST DATA CORPORATION 5.375% DUE 08-15-2023	290,000.00	291,770.00	284,925.00
PVTPL FIVE GUYS FDG LLC 2017-1 SR SECD NT CL A-2 4.6% 07-25-2047	183,612.50	185,237.72	187,250.97
PVTPL FLAGSHIP CR AUTO TR 2016-3 NT CL D144A 3.89% DUE 11-15-2022 BEO	145,000.00	144,960.97	145,702.67
PVTPL FOREST LABS INC SR NT 5 DUE 12-15-2021	500,000.00	548,750.00	514,449.50
PVTPL GAHR COML MTG TRUST SER 2015-NRF CL D-FX FLTG RT 12-15-2034	785,000.00	765,432.31	774,904.90
PVTPL GCAT 2017-2 LLC ASSET BACKED NT CL A-1 04-25-2047	46,954.07	46,864.12	46,572.66
PVTPL GCAT LLC VAR RT DUE 06-25-2048 BEO	77,853.08	77,853.08	77,156.61
PVTPL GCAT SER 18-2 CL A1 STEP UP 06-26-2023	164,326.87	164,326.87	164,493.00
PVTPL GEORGIA-PAC LLC SR NT 144A 3.734% DUE 07-15-2023/06-21-2013 BEO	95,000.00	95,627.00	95,904.02
PVTPL GEORGIA-PACIFIC LLC 5.4% DUE 11-01-2020	22,000.00	24,054.58	22,795.83
PVTPL GERDAU TRADE INC 4.875% DUE 10-24-2027 BEO	240,000.00	233,400.00	228,000.00
PVTPL GLENCORE FDG LLC GTD NT 144A 2.875% DUE 04-16-2020 BEO	10,000.00	9,928.90	9,905.17
PVTPL GRAND AVE MTG LN TR SER 2017-RPL1 CL A-1 3.25% 08-25-2064	218,363.88	215,770.80	216,890.58
PVTPL GREYSTONE COMMERCIAL REAL ESTATE NOTES SER 17-FL1A CL A FRN 03-15-2027	250,000.00	250,000.00	248,222.80
PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047	435,000.00	434,025.60	391,308.60
PVTPL HALFMOON PARENT INC 3.4% 09-17-2021	40,000.00	40,000.00	39,909.00
PVTPL HALFMOON PARENT INC 3.75% 07-15-2023	110,000.00	109,941.70	109,633.70
PVTPL HALFMOON PARENT INC 3.75% 07-15-2023	120,000.00	119,936.40	119,600.40
PVTPL HALFMOON PARENT INC 4.125% 11-15-2025	30,000.00	29,975.10	29,957.76
PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	80,000.00	79,893.60	80,446.48
PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	375,000.00	374,501.25	377,092.88
PVTPL HANESBRANDS INC SR 144A 4.875% DUE 05-15-2026/05-06-2016 BEO	30,000.00	29,025.00	27,037.50
PVTPL HILTON DOMESTIC OPER CO INC SR NT 144A 5.125 DUE 05-01-2026/04-13-2018 BEO	50,000.00	49,787.50	48,000.00
PVTPL HOLMES MASTER ISSUER PLC SR 18-2A CL A2 STEP 10-15-2054	305,000.00	305,000.00	305,120.78
PVTPL HUNTINGTON INGALLS INDS INC SR NT 144A 5% DUE 11-15-2025/11-17-2015 BEO	277,000.00	294,710.55	281,418.15
PVTPL HYUNDAI CAP AMER 1.75% DUE 09-27-2019	150,000.00	147,865.50	148,038.45
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 3% DUE 10-30-2020 BEO	237,000.00	236,857.80	234,330.20
PVTPL HYUNDAI CAP SVCS INC GLOBAL 3.0% DUE 08-29-2022 BEO	225,000.00	223,861.50	217,701.00
PVTPL ING BANK NV 2.45% 03-16-2020	400,000.00	396,068.00	396,176.40
PVTPL ING BK N V SUB NT 144A 5.8% DUE 09-25-2023 BEO	350,000.00	348,400.50	365,585.15
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	500,000.00	500,678.72	453,441.50
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	200,000.00	200,000.00	181,376.60
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO	200,000.00	199,688.00	184,922.40
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO	200,000.00	199,688.00	184,922.40
PVTPL INTOWN HOTEL PORTFOLIO SER 2018-STAY CL A FLTG 01-15-2033	240,000.00	240,000.00	238,027.20
PVTPL INVITATION HOMES SER 2018-SFR3 CL E FLTG 07-17-2037	195,000.00	195,000.00	193,043.76
PVTPL INVITATION SER 2018-SFR2 CL E FLTG 06-17-2037	170,000.00	170,000.00	168,028.68
PVTPL J J P MORGAN CHASE COML MTG SECS TR SER 2010-C1 C VAR 06-15-2043 BEO	143,000.00	155,054.92	143,115.54
PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048	289,544.41	283,889.26	283,915.96
PVTPL KESTREL AIRCRAFT FDG LTD/KESTREL AIRCR NT SER 2018 A 4.25 12-15-2038	250,000.00	242,947.05	242,947.05
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	10,000.00	10,182.50	10,166.84
PVTPL LENDMARK FDG SER 18-1A CL A 3.81% 12-21-2026	130,000.00	129,992.89	129,754.56
PVTPL MACQUARIE GROUP LIMITED 4.654% 03-27-2029	165,000.00	165,000.00	161,497.05
PVTPL MAPLE ESCR 4.057% DUE 05-25-2023	75,000.00	75,000.00	74,740.43
PVTPL MARATHON PETE CORP 3.8% DUE 04-01-2028 BEO	15,000.00	14,282.60	14,076.54
PVTPL MARATHON PETE CORP 4.75% 12-15-2023	205,000.00	204,805.09	210,349.48
PVTPL MARATHON PETE CORP 4.75% 12-15-2023	130,000.00	135,184.44	133,392.35
PVTPL MARATHON PETE CORP 5.125% DUE 12-15-2026 BEO	255,000.00	254,756.27	261,199.31
PVTPL MARINER FIN ISSUANCE TR SER 18-AA CL A 4.2% FIXED 11-20-2030 BEO	260,000.00	259,980.94	262,863.90
PVTPL MILL CITY MTG LN TR 2018-3 SR 18-3CL A-1 VAR RT 08-25-2058	150,514.94	148,913.03	150,646.49
PVTPL MITSUBISHI UFJ TR & BKG CORP SR NT144A 2.65% DUE 10-19-2020 BEO	320,000.00	316,912.00	316,493.76
PVTPL MORGAN STANLEY RESECURITIZATION TR 2015 R2 CL 1-A1 144A 12-26-2046 BEO	218,970.94	212,401.82	218,019.27
PVTPL MORGAN STANLEY RESECURITIZATION TR SER 2015-R2 CL 2-A2 VAR 12-26-2035	290,000.00	247,950.00	277,674.88
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	220,000.00	215,524.60	202,879.60
PVTPL NAVIENT PRIVATE ED LN TR 2018-D SER 18-DA CL A2A 4.0% 12-15-2059	580,000.00	577,962.98	593,012.18
PVTPL NAVIENT PRIVATE ED LN TR 2018-D NT CL A-1 144A FLTG 12-15-2059	911,774.76	911,774.76	912,037.81
PVTPL NAVIENT PRIVATE ED LN TR SER 2014-CT CL B FLTG RT 10-17-2044	480,000.00	468,168.00	486,285.60
PVTPL NAVIENT PVT ED LN PVT ED LN BACKEDNT A-2A 144A 3.91 DUE 12-15-2045 BEO	475,370.48	475,149.05	483,196.50
PVTPL NAVIENT PVT ED REFI LN TR 2018-C NT CL A-2 3.52% DUE 06-16-2042	100,000.00	99,990.17	100,776.70
PVTPL NAVIENT PVT ED REFI LN TR 2018-E NT CL A-2 3C7 4 12-15-2059	100,000.00	99,986.71	102,191.00
PVTPL NAVIENT STUDENT LN TR 2018-4A LN BACKED NT CL A-2 FLTG RT 06-27-2067	160,000.00	160,000.00	158,691.68
PVTPL NBCUNIVERSAL ENTERPRISE INC 5.25%12-31-2049	860,000.00	896,256.25	870,750.00
PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 1.974% DUE 04-15-2019 BEO	100,000.00	100,869.00	99,681.70

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.5% DUE 10-24-2019 BEO	1,010,000.00	1,009,737.40	998,467.82
PVTPL NISSAN MTR ACCEP CORP NT CL F 3.15% 03-15-2021	210,000.00	209,745.90	207,030.60
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO	225,000.00	221,313.05	219,283.20
PVTPL NUVEEN LLC 4.0% 11-01-2028	65,000.00	64,611.95	66,977.76
PVTPL NXP B V / NXP FDG LLC 144A 4.125% DUE 06-01-2021 BEO	1,694,000.00	1,724,747.88	1,672,825.00
PVTPL NXP B V / NXP FDG LLC SR NT 144A 3.875% DUE 09-01-2022/08-01-2022 BEO	430,000.00	421,562.50	412,800.00
PVTPL NYMT RESIDENTIAL 2016-RP1 LLC NT CL A 144A VAR RT DUE 03-25-2021 BEO	7,343.17	7,305.04	7,325.31
PVTPL OAK HILL ADVISORS RESIDENTIAL LN TR SER 17-NPL2 CL A-1 DUE 07-25-2057 BEO	91,343.45	91,343.45	89,319.92
PVTPL ONCOR ELEC DELIVERY CO LLC 3.7% DUE 11-15-2028	90,000.00	88,726.50	90,951.30
PVTPL ONEMAIN FINANCIAL ISSUANCE TRUST SR 17-1A CL C 3.35% DUE 09-14-2023 BEO	150,000.00	149,964.17	147,349.65
PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026	324,623.19	324,545.61	324,360.25
PVTPL ONEMAIN FINL ISSUANCE TR 2015-1A CL B RT 3.85% DUE 03-18-2026	180,000.00	179,957.32	180,487.44
PVTPL ONEMAIN FINL ISSUANCE TR 2015-3 CL B 4.16% DUE 11-20-2028 BEO	225,000.00	224,952.10	227,906.78
PVTPL ONEMAIN FINL ISSUANCE TR SER 18-1A CLASS D 4.08% DUE 03-14-2029	100,000.00	99,986.04	100,423.90
PVTPL ONEMAIN FINL ISSUANCE TR SER 2016-2 CL A144A 4.1% 03-20-2028	380,000.00	379,923.16	385,932.18
PVTPL ONSLOW BAY FINANCIAL LLC SR 18-EXP1 CL 1A3 FLTG 04-25-2048	125,062.07	124,760.26	124,756.67
PVTPL PENARTH MASTER ISSUER SER 18-2A CL A1 FLTG 09-18-2022	230,000.00	230,000.00	229,045.96
PVTPL PFS FING CORP 2016-B ASSET BACKED NT CL A 144A 1.87% DUE 10-15-2021 BEO	140,000.00	139,997.23	138,595.10
PVTPL PLANET FITNESS MASTER ISSUER L 2018-1 SR SECD NT CL A 09-05-2048	234,412.50	234,412.50	235,387.66
PVTPL PROGRESS RESIDENTIAL SER 2015-SFR3 CL D 4.673% DUE 11-12-2032 BEO	140,000.00	139,994.46	141,728.86
PVTPL PROGRESS RESIDENTIAL TRUST SER 2018-SFR3 CL D 4.427% DUE 10-17-2035	100,000.00	99,998.90	100,909.50
PVTPL PRPM 2017-2 LLC CLS A1 STEP UP 09-25-2022	136,698.17	136,684.96	135,491.81
PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO	15,000.00	14,487.50	14,025.00
PVTPL RCO III MTG LLC 2017-1 ASSET BACKED NT CL A-1 FLTG DUE 08-25-2022	82,054.46	82,054.46	81,572.64
PVTPL RCO V MTG LLC 2018-1 CL A-1 4.0% DUE 05-25-2023	219,578.12	219,578.12	218,438.07
PVTPL RELIANCE STD LIFE GLOBAL FDG II MED TERM 2.5% DUE 01-15-2020 BEO	20,000.00	19,803.40	19,808.80
PVTPL RMAT SER-18-NPL1 CL-A1 STEP-UP 05-25-2048 BEO	144,230.45	144,230.45	144,130.35
PVTPL SANDS CHINA LTD 5.125% DUE 08-08-2025 BEO	200,000.00	199,826.00	198,050.00
PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	550,000.00	568,060.00	537,069.50
PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO	50,000.00	49,967.50	49,352.00
PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO	95,000.00	95,101.65	93,768.80
PVTPL SEQUOIA MORTGAGE TRUST SER 18-CH4 CL A2 VAR 10-25-2048	164,323.58	164,530.07	166,622.80
PVTPL SEQUOIA MTG TR SR-CH1 CL-A1 4% 02-25-2048	112,859.87	112,092.42	113,926.85
PVTPL SEVEN GENERATIONS ENERGY LTD SR NT5.375% 09-30-2025	440,000.00	447,268.75	393,800.00
PVTPL SIRIUS INTL GROUP LTD SR NT 144A 4.6% DUE 11-01-2026/11-01-2016 BEO	438,000.00	429,846.67	375,585.00
PVTPL S-JETS LTD SER 2007-1 CL A BNDS 144A 3.97% 08-15-2042	405,444.48	405,443.68	409,026.58
PVTPL SLM STUDENT LN EDC REPACKAGING TR 2013-M NT CL M 3C7 3.5 DUE 10-28-2029	43,749.02	43,065.44	42,949.20
PVTPL SMB PRIVATE ED LN TR 2016-A NT CL A-2A 144A 2.7% DUE 05-15-2031 BEO	155,190.12	153,250.23	155,210.76
PVTPL SMB PRIVATE ED LN TR 2016-C NT CL A-2A 144A 2.34% DUE 09-15-2034 BEO	341,867.45	331,611.43	330,359.85
PVTPL SMB PRIVATE ED LN TR SE 2018-A CLA-2B FLTG RATE DUE 02-15-2036	450,000.00	450,000.00	446,536.35
PVTPL SMB PRIVATE ED LN TR SER 17-B CL A-2B FLTG RATE 10-15-2035	150,000.00	150,000.00	149,077.20
PVTPL SMB PRIVATE ED LN TR SER 18-B CL A2A 3.6% 01-15-2037	580,000.00	579,858.60	587,298.14
PVTPL SMB PRIVATE ED LN TR SER 2017-B CL A-2A 2.82% 10-15-2035	260,000.00	259,956.84	254,299.76
PVTPL SMB PRIVATE ED LN TR SR 18-C CL A-2A 3.63% 11-15-2035	140,000.00	139,942.08	140,940.38
PVTPL SMB PRIVATE EDUCATION LOAN TRUST SER 17-B CL A1 FLTG DUE 06-17-2024	205,646.83	205,646.83	205,646.62
PVTPL SMITHFIELD FOODS INC 4.25% 02-01-2027	160,000.00	159,806.40	149,148.00
PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LL SER 18-A CL A2A 2.39% DUE 02-25-2042	298,473.63	298,459.18	295,861.39
PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SER 2015-C CLS B 3.58% 08-25-2036	44,408.91	43,666.45	44,321.91
PVTPL SOCIETE GENERALE 5 DUE 01-22-2024	500,000.00	495,465.00	504,115.00
PVTPL SOCIETE GENERALE SUB NT 144A 4.25%DUE 04-14-2025 BEO	1,001,000.00	993,742.44	958,102.15
PVTPL SOFI CONSUMER LN PROGRAM 2018-3 TR SR 18-3 CL B 4.02% 08-25-2027	100,000.00	99,977.46	100,983.80
PVTPL SOFI CONSUMER LN PROGRAM SER-18-2 CL-B 3.79% 04-26-2027 BEO	180,000.00	179,973.92	180,409.68
PVTPL SOFI PROFESSIONAL LN PROGRAM 2014-A LLC 3.02 DUE 10-25-2027 BEO	32,901.10	33,468.33	32,895.44
PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-C LLC 1.68% DUE 05-25-2031	1,038.74	1,038.33	1,037.64
PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-C LLC CL B 144A 3.42 5-25-2037 BEO	100,000.00	99,950.41	98,586.00
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-B CL B 3.8% 144A 04-25-2037	100,000.00	99,946.17	100,869.80
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 18-C CLS BFX 4.13% 01-25-2048	100,000.00	99,990.07	102,452.40
PVTPL SOFI PROFESSIONAL LN PROGRAM 2017-E CL C 4.16% DUE 11-26-2040	100,000.00	99,835.25	99,810.40
PVTPL SOFI PROFESSIONAL LN PROGRAM 2018-A LLC SER 18-A CL A2B 2-25-2042	300,000.00	298,963.77	294,682.80
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-D CL 144A 2.34% 04-25-2033	100,000.00	99,987.56	98,225.10
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-D CL B 144A VAR 01-25-2039	100,000.00	99,997.64	97,533.10
PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2015-A CL A2 2.42% DUE 03-25-2030	145,340.91	145,319.10	143,910.61
PVTPL SOFI PROFESSIONAL LN PROGRAM SER-18-D CL-A2FX 3.6% 02-25-2048 BEO	270,000.00	269,103.09	272,289.60
PVTPL SPRINGCASTLE AMER FDG LLC ABS NT 2016-A CL A 3.05% 04-25-2029	144,628.27	144,622.74	143,229.43
PVTPL SPRINGLEAF FDG TR 2015-A AST BACKED NT CL A 144A 3.16 DUE 11-15-2024 BEO	236,175.74	236,128.61	235,850.05
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	200,000.00	197,000.00	196,500.00
PVTPL STANDARD CHARTERED PLC NT 144A 2.25% DUE 04-17-2020 BEO	420,000.00	413,221.20	411,654.60

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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PVTPL STANDARD CHARTERED PLC NT FLTG RATE 01-20-2023	270,000.00	270,000.00	267,691.50
PVTPL STANWICH MTG LN CO 2018-NPL-B-1-LLC VAR RT DUE 05-16-2023	215,921.05	215,921.05	214,851.81
PVTPL STARWOOD RETAIL PPTY SER 2014-STAR CL A FLTG RT 11-15-2027 BEO	90,729.23	90,672.51	88,095.63
PVTPL TACO BELL FDG LLC 2018-1 SR SECD NT CL A-2-I 144A 4.3% DUE 11-25-2048 BEO	260,000.00	260,000.00	263,208.40
PVTPL TAL ADVANTAGE V LLC SER 2014-3 CL A 3.27% 11-21-2039	180,458.17	180,396.76	178,454.54
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	90,000.00	98,247.80	93,322.89
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	15,000.00	16,560.60	15,553.82
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO	520,000.00	537,662.50	494,000.00
PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO	108,000.00	104,394.36	101,965.61
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	450,000.00	437,132.30	400,514.85
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022	35,000.00	34,762.35	33,657.61
PVTPL TRANSOCEAN PONTUS LTD 6.125% DUE 08-01-2025	36,000.00	35,740.00	34,740.00
PVTPL TRICON AMERN HOMES SER 2017-SFR2 CL A 2.928% DUE 01-17-2036	204,781.55	194,838.59	198,601.65
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	240,000.00	240,000.00	236,649.36
PVTPL UBS GROUP FUNDING (SWITZERLAND) 2.65% 02-01-2022 BEO	495,000.00	483,788.00	479,098.62
PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023	210,000.00	213,447.50	204,798.72
PVTPL UNITED BUSINESS MEDIA LT 5.75 DUE 11-03-2020	40,000.00	39,318.00	40,965.04
PVTPL UNIVERSAL HLTH SVCS INC SR SECD NT144A 4.75 DUE 08-01-2022/08-01-2019 BEO	443,000.00	453,401.19	440,785.00
PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024	560,000.00	584,710.00	565,600.00
PVTPL VERICREST OPPORTUNITY LN TRANSFEREE SER 18-NPL8 CL A1A STEP UP 10-26-48	261,527.66	261,527.66	261,569.24
PVTPL VERICREST OPPORTUNITY SER 18-NPL6 CL A1A VAR 09-25-2048	295,823.29	295,823.29	296,052.26
PVTPL VIRGIN AUSTRALIA HLDGS LTD 2013-1 144A CL A 5 DUE 10-23-23 BEO	45,692.47	45,692.47	46,277.33
PVTPL VOLKSWAGEN GROUP AMER FLTG RATE 3.875% DUE 11-13-2020	370,000.00	369,718.80	371,805.23
PVTPL VOLKSWAGEN INTL FIN N V GTD NT 144A 3C7 4 DUE 08-12-2020 BEO	175,000.00	178,417.25	176,128.93
PVTPL VOLT LXVIII LLC SR 18-NPL4 CL A1A STEP UP 07-27-2048	98,060.35	98,060.35	98,050.64
PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO	400,000.00	392,514.67	409,000.00
PVTPL WAVE 2017-1 LLC/WAVE 2017-1 LTD SECD NT SER A 144A 3.844 DUE 11-15-2042	229,175.00	229,174.28	229,448.86
PVTPL WFRBS COML MTG TR 2012-C7 CTF CL A-FL FLTG RT DUE 06-15-2045 BEO	800,000.00	813,000.00	800,792.80
PVTPL WINGSTOP FDG LLC 2018-1 SR SECD NTCL A-2 4.97% 12-05-2048	100,000.00	100,000.00	102,265.00
PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019	50,000.00	50,189.10	49,925.40
PVTPL XSTRATA FIN CDA LTD NT 144A 4.95% DUE 11-15-2021 BEO	90,000.00	93,422.70	91,922.40
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO	150,000.00	152,503.50	139,600.05
PVTPL ZF NORTH AMER CAP INC NT 144A 4.5%DUE 04-29-2022 BEO	360,000.00	368,775.00	351,653.04
PVTPL1 GLENORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO	10,000.00	10,290.50	9,819.87
QEP RES INC 6.875% DUE 03-01-2021	10,000.00	10,325.00	10,075.00
QUALCOMM INC 3.45% DUE 05-20-2025	107,000.00	105,303.70	102,948.23
QUALCOMM INC 4.3% DUE 05-20-2047	25,000.00	23,009.48	22,203.83
QUALCOMM INC 4.8% DUE 05-20-2045	174,000.00	170,218.36	165,735.17
RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022	30,000.00	31,426.80	30,331.50
RANGE RES CORP 4.875% DUE 05-15-2025	10,000.00	9,600.00	8,200.00
RANGE RES CORP 5.0% 03-15-2023	40,000.00	38,900.00	35,200.00
REALTY INCOME CORP 4.125% 10-15-2026	65,000.00	66,935.05	65,387.73
REED ELSEVIER CAP INC 3.125 DUE 10-15-2022	10,000.00	9,867.50	9,818.75
REGENCY CTRS L P 4.125% 03-15-2028	75,000.00	74,877.75	74,051.18
REGENCY ENERGY 4.5 DUE 11-01-2023	70,000.00	69,426.70	70,022.75
RELX CAP INC 3.5% DUE 03-16-2023	440,000.00	435,719.90	436,511.68
REPUBLIC SVCS INC 2.9% DUE 07-01-2026	50,000.00	49,892.50	47,161.60
REPUBLIC SVCS INC 5.5% DUE 09-15-2019	300,000.00	305,259.00	304,647.60
REPUBLIC SVCS INC FIXED 3.375% 11-15-2027	265,000.00	264,408.71	253,853.04
REPUBLICA ORIENT URUGUAY 4.5% 08-14-2024	135,000.00	143,381.21	137,342.25
RETAIL OPPORTUNITY 4% DUE 12-15-2024	230,000.00	223,288.00	217,234.77
RETAIL OPPORTUNITY INVTs PARTNERSHIP LP 5 DUE 12-15-2023	145,000.00	142,578.50	145,585.80
REYNOLDS AMERICAN INC 4.85 DUE 09-15-2023 REG	395,000.00	413,476.55	399,728.15
REYNOLDS AMERN INC 3.25% DUE 06-12-2020	38,000.00	37,993.16	37,766.64
REYNOLDS AMERN INC 4.0% DUE 06-12-2022	70,000.00	74,021.50	69,245.47
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	40,000.00	43,985.40	38,984.28
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	130,000.00	137,637.50	125,350.55
ROCK-TENN CO 4.9% DUE 03-01-2022	43,000.00	47,327.52	44,254.61
ROCKWELL COLLINS 2.8% DUE 03-15-2022	260,000.00	259,825.80	252,716.10
ROCKWELL COLLINS 3.1% DUE 11-15-2021	70,000.00	68,839.38	69,429.43
ROVI CORP 0.5% CNV SNR 01/03/2020 USD .5% DUE 03-01-2020 BEO	105,000.00	101,296.88	99,750.00
ROYAL BK CDA 2.125% DUE 03-02-2020	130,000.00	130,364.00	128,658.66
ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021	50,000.00	49,964.50	49,994.85
ROYAL BK SCOTLAND 6.1% DUE 06-10-2023	110,000.00	108,993.70	111,737.23
ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	50,000.00	54,513.90	50,673.00
ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	575,000.00	574,557.25	582,739.50
ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023	200,000.00	200,000.00	192,323.40

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024	200,000.00	200,000.00	196,246.00
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	100,000.00	101,774.30	101,210.30
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	130,000.00	132,272.40	131,573.39
RPM INTL INC 3.75% DUE 03-15-2027	30,000.00	29,957.40	28,485.24
RYDER SYSTEM INC 2.65% MTN DUE 03-02-2020 USD	150,000.00	149,317.50	148,619.10
S&P GLOBAL INC 4% DUE 06-15-2025	50,000.00	50,434.50	50,912.20
S.W. AIRLINES CO FIXED 2.75% DUE 11-16-2022	50,000.00	49,965.00	48,923.50
SABINE PASS 5.625% DUE 03-01-2025	532,000.00	571,529.72	552,460.72
SABINE PASS 5.625% DUE 04-15-2023	155,000.00	167,652.72	163,305.06
SABINE PASS 5.75% DUE 05-15-2024	220,000.00	241,368.20	229,538.54
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026	65,000.00	69,640.85	68,822.26
SALESFORCE COM INC 3.25% BNDS 04-11-2023	50,000.00	49,970.00	50,256.90
SANTANDER DR AUTO 2.78% DUE 03-15-2021	674,032.50	673,999.48	673,093.57
SANTANDER DR AUTO 3.98% DUE 12-15-2025	165,000.00	164,995.22	166,799.16
SANTANDER DR AUTO 4.07% DUE 08-15-2024	255,000.00	254,937.83	257,562.50
SANTANDER DR AUTO FIXED 3.88% DUE 02-15-2024	205,000.00	204,968.72	206,719.75
SANTANDER DRIVE AUTO RECEIVABLES TR 2018SER 18-5 CL D 4.19% 12-16-2024	150,000.00	149,970.24	151,698.15
SANTANDER HLDGS 4.45% DUE 12-03-2021	290,000.00	289,486.70	295,024.54
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	10,000.00	10,108.50	9,901.05
SANTANDER UK GROUP 2.875% DUE 10-16-2020	80,000.00	79,874.40	78,604.32
SANTANDER UK GROUP 3.373% 01-05-2024	535,000.00	535,000.00	507,622.45
SANTANDER UK PLC 2.375% DUE 03-16-2020	30,000.00	29,579.40	29,672.37
SANTANDER UK PLC 3.4% DUE 06-01-2021	320,000.00	319,401.60	318,438.72
SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO	70,000.00	69,841.80	69,393.24
SCHWAB CHARLES FLTGT RT 4.625% DUE 12-31-2049	200,000.00	200,000.00	183,000.00
SEAGATE HDD CAYMAN FIXED 4.75% DUE 01-01-2025	50,000.00	49,875.00	44,344.60
SEMPRA ENERGY NT FLTGT RATE 01-15-2021	105,000.00	105,000.00	103,236.63
SHELL INTL FIN B V 1.375% DUE 05-10-2019	950,000.00	941,659.00	944,873.80
SHELL INTL FIN B V 2.875% DUE 05-10-2026	120,000.00	119,516.74	115,098.84
SHELL INTL FIN B V 4% DUE 05-10-2046	30,000.00	31,490.80	28,969.89
SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020	90,000.00	89,575.20	91,552.41
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	550,000.00	527,915.75	531,841.20
SHIRE ACQUISITIONS 2.875% DUE 09-23-2023	611,000.00	575,744.88	577,588.69
SKANDINAVISKA 2.625% DUE 11-17-2020	210,000.00	207,813.90	207,090.03
SLM CORP 8 DUE 03-25-2020	50,000.00	54,375.00	50,805.00
SLM PRIVATE CR STUDENT LN TR 2003-B CL A-3 FLTGT RT 03-15-2033	360,000.00	359,559.78	360,728.68
SM ENERGY CO 1.5% DUE 07-01-2021	40,000.00	35,753.16	37,180.56
SM ENERGY CO 5 DUE 01-15-2024	45,000.00	34,825.00	39,150.00
SM ENERGY CO 5.625% DUE 06-01-2025	25,000.00	20,737.50	21,750.00
SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 2.625% 09-16-2020	230,000.00	225,337.90	224,784.06
SOFI PROFESSIONAL LN PROGRAM SER 17-F CL BFX 3.62% 01-25-2041	115,000.00	114,960.43	112,919.42
SOFI PROFESSIONAL LN PROGRAM SER 2015-D LLC BNDS 3.59% 10-25-2037	119,762.45	119,534.50	118,808.54
SOFI PROFESSIONAL LN PROGRAM SER 2015-B CL A2 2.51% 09-27-2032	231,238.83	230,371.69	229,007.84
SOUTHERN PWR CO 2.375% DUE 06-01-2020	150,000.00	147,814.50	147,944.10
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	140,000.00	137,489.80	133,058.38
SOUTHN NAT GAS CO 8% DUE 03-01-2032	20,000.00	23,250.00	25,438.58
SOUTHWESTERN ELEC PWR CO 4.1% 09-15-2028	80,000.00	80,000.00	80,283.28
SOUTHWESTN PUB SVC 3.3 DUE 06-15-2024	200,000.00	200,596.00	199,302.00
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	20,000.00	23,345.90	19,121.82
SPECTRA ENERGY 3.375% DUE 10-15-2026	15,000.00	14,895.45	14,030.90
SPECTRA ENERGY 3.5% DUE 03-15-2025	35,000.00	34,560.75	33,411.53
SPECTRA ENERGY 4.5% DUE 03-15-2045	70,000.00	71,499.40	63,295.82
SPIRIT AEROSYSTEMS FIXED 3.95% DUE 06-15-2023	455,000.00	456,405.25	453,646.38
SPIRIT AEROSYSTEMS INC SR NT FLTGT RATE DUE 06-15-2021/05-31-2019 REG	240,000.00	240,000.00	238,174.56
SPRINT CAP CORP 6.875% DUE 11-15-2028	10,000.00	7,725.00	9,450.00
SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	1,990,312.50	1,998,991.43	1,965,433.59
STARBUCKS CORP 3.75% 12-01-2047	30,000.00	26,554.80	24,842.67
STARBUCKS CORP 3.8% DUE 08-15-2025	55,000.00	54,949.40	54,390.49
STARBUCKS CORP 4.5% DUE 11-15-2048	20,000.00	19,792.40	18,617.56
STATE STR CORP FIXED 5.625% 12-31-2049	145,000.00	145,000.00	137,025.00
STATE STR CORP FLTGT RT 5.25% DUE 12-29-2049	103,000.00	106,903.26	101,068.75
STD CHARTERED PLC FLTGT RT 4.247% DUE 01-20-2023	390,000.00	390,000.00	386,083.23
STD CHARTERED PLC FLTGT RT 4.247% DUE 01-20-2023	270,000.00	270,000.00	267,288.39
STRUCTURED AGENCY CRDT RISK SERIES 15-HQ1 CLASS M3 FLTGT RT 03-25-2025 BEO	310,000.00	337,088.67	326,552.45
SUMITOMO MITSUI 2.934% DUE 03-09-2021	415,000.00	413,346.00	410,631.71
SUMITOMO MITSUI BANKING CORP FRN 10-18-2019	250,000.00	250,000.00	249,722.50
SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021	60,000.00	58,221.60	58,107.72

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO	56,000.00	64,763.44	62,332.09
SUNOCO LOGISTICS 4.25% DUE 04-01-2024	135,000.00	134,694.90	130,952.57
SUNOCO LOGISTICS 4.65% DUE 02-15-2022	25,000.00	25,276.00	25,386.50
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	52,000.00	45,643.84	46,027.02
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	600,000.00	585,360.60	549,566.40
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	45,000.00	44,912.70	40,779.27
SUNTRUST BANK 3.525% DUE 10-26-2021 REG	75,000.00	75,000.00	75,089.63
SUNTRUST BKS INC 4% DUE 05-01-2025	40,000.00	39,948.80	40,128.52
SYNCHRONY CR CARD 2.04% DUE 03-15-2022	910,000.00	909,808.90	908,152.70
SYNCHRONY FINL 2.7% DUE 02-03-2020	305,000.00	303,407.90	299,818.97
SYNGENTA FIN N V 3.698% DUE 04-24-2020	655,000.00	655,000.00	650,253.87
SYNGENTA FIN N V 4.441% DUE 04-24-2023	200,000.00	200,000.00	192,745.20
SYNOVUS FINL CORP 3.125% 11-01-2022	60,000.00	59,837.40	56,624.40
SYSCO CORP 3.55% DUE 03-15-2025	95,000.00	94,506.00	93,551.16
TAKEDA 3.8% DUE 11-26-2020	200,000.00	199,874.00	201,206.60
TAKEDA 5% DUE 11-26-2028	400,000.00	401,352.00	408,544.00
TAMPA ELEC CO 4.3% DUE 06-15-2048	65,000.00	64,651.60	62,112.12
TAMPA ELEC CO 4.45% DUE 06-15-2049	40,000.00	38,438.00	38,994.96
TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027	10,000.00	9,975.00	9,375.00
TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023	20,000.00	19,387.50	18,525.00
TEACHERS INS & 6.85% DUE 12-16-2039	8,000.00	8,110.29	10,401.71
TEACHERS INS & 6.85% DUE 12-16-2039	4,000.00	5,381.08	5,200.86
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	150,000.00	155,002.50	137,309.70
TELEFONICA SA 5.877% DUE 07-15-2019	40,000.00	40,234.40	40,479.24
TELUS CORP 4.6% DUE 11-16-2048	20,000.00	19,752.00	19,825.12
TENCENT HLDGS LTD 2.985% DUE 01-19-2023	200,000.00	199,972.00	194,368.20
TESORO LOGISTICS 5.25% DUE 01-15-2025	50,000.00	50,000.00	50,898.30
TESORO LOGISTICS 5.25% DUE 01-15-2025	1,245,000.00	1,281,699.25	1,267,367.67
TESORO LOGISTICS 6.25% DUE 10-15-2022	84,000.00	88,653.60	85,680.00
TESORO LOGISTICS 6.375% DUE 05-01-2024	180,000.00	188,325.00	185,850.00
TEVA 1.7% DUE 07-19-2019	30,000.00	29,155.70	29,534.31
TEVA 1.7% DUE 07-19-2019	1,076,000.00	1,057,274.05	1,059,297.25
TEVA 2.2% DUE 07-21-2021	290,000.00	271,456.25	266,571.48
TEVA 2.2% DUE 07-21-2021	110,000.00	102,461.10	101,113.32
TEVA 2.8% DUE 07-21-2023	10,000.00	8,925.00	8,612.46
TEVA 2.95% DUE 12-18-2022	10,000.00	9,639.85	8,843.60
TEVA 3.15% DUE 10-01-2026	505,000.00	496,642.90	385,423.58
TEVA 3.65% DUE 11-10-2021	30,000.00	29,175.00	28,423.89
TEVA 3.65% DUE 11-10-2021	30,000.00	29,064.00	28,423.89
TEXAS INSTRS INC 4.15% DUE 05-15-2048	35,000.00	34,844.60	34,924.05
THC ESCR CORP 6 DUE 10-01-2020	145,000.00	151,162.50	146,812.50
THERMO FISHER 3% DUE 04-15-2023	445,000.00	430,328.95	432,935.16
THERMO FISHER 3.15% DUE 01-15-2023	20,000.00	19,398.60	19,600.00
THERMO FISHER SCIENTIFIC INC 4.15 DUE 02-01-2024	60,000.00	60,471.60	60,778.56
TIDEWATER SALES FIN MASTER TR SER 2017-AA CL A 144A 4.55 DUE 05-15-21	234,239.69	234,212.05	233,867.48
TIME WARNER CABLE 4.5% DUE 09-15-2042	475,000.00	451,653.65	381,853.93
TIME WARNER CABLE 5.5% DUE 09-01-2041	80,000.00	87,398.10	72,902.64
TIME WARNER CABLE 5.875% DUE 11-15-2040	60,000.00	64,582.18	57,303.36
TIME WARNER CABLE 6.55% DUE 05-01-2037	10,000.00	12,495.53	10,262.40
TIME WARNER CABLE 6.75% DUE 06-15-2039	20,000.00	19,426.20	20,322.52
TIME WARNER CABLE 7.3% DUE 07-01-2038	50,000.00	60,504.30	54,202.75
TIME WARNER ENTMT 8.375% DUE 03-15-2023	70,000.00	83,408.50	79,857.89
TIME WARNER ENTMT 8.375% DUE 07-15-2033	30,000.00	39,015.00	36,573.60
TIME WARNER INC 6.1 07-15-2040	10,000.00	10,062.50	10,398.57
TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG	100,000.00	107,761.00	96,388.40
TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	50,000.00	51,153.90	51,260.90
TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	180,000.00	183,904.20	184,539.24
TJX COS INC NEW 2.25% DUE 09-15-2026	10,000.00	9,701.90	9,072.87
TORONTO DOMINION BK SR MEDIUM TERM BK NT3.5% DUE 07-19-2023	100,000.00	99,864.00	100,688.40
TORONTO DOMINION SR MEDIUM 3.25% 11/06/2021	60,000.00	59,973.00	60,266.85
TOTAL SYS SVCS INC 3.75% DUE 06-01-2023	25,000.00	24,712.42	24,796.63
TOTAL SYS SVCS INC 3.8% DUE 04-01-2021	50,000.00	50,365.50	49,990.05
TOTAL SYS SVCS INC 4.0% DUE 06-01-2023	405,000.00	406,165.20	404,343.50
TOYOTA AUTO RECEIVABLES 2018-C ASSET BACKED NT CL A-3 3.29% DUE 12-15-2022	305,000.00	304,945.74	305,505.39
TRANSCANADA 4.875% DUE 01-15-2026	170,000.00	173,367.70	175,954.42
TRANSCANADA PIPELINES 4.25% DUE 05-15-2028	80,000.00	78,826.40	79,227.28
TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	95,000.00	110,253.20	106,031.31

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	142,000.00	143,088.24	122,563.75
TRANS-CDA PIPELINES SR NT 2.5 DUE 08-01-2022	50,000.00	48,491.50	47,985.00
TRANSCONT GAS PIPE LINE 4.0% 03-15-2028	235,000.00	234,002.38	229,792.17
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	105,000.00	104,239.80	98,176.89
TRAVELERS COS INC 4.3% 08-25-2045	70,000.00	71,206.80	70,415.03
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	90,000.00	90,719.90	108,799.83
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	300,000.00	362,910.68	362,666.10
TRIMBLE INC 4.15% DUE 06-15-2023	83,000.00	83,043.60	83,439.15
TRINITY ACQSTN PLC 4.4% DUE 03-15-2026	50,000.00	49,491.75	49,685.80
TUTOR PERINI CORP 2.875% DUE 06-15-2021 REG	160,000.00	170,417.37	147,271.84
TYCO ELECTRONICS 3.45% DUE 08-01-2024	20,000.00	20,708.40	19,466.78
TYSON FOODS INC 3.55% DUE 06-02-2027	147,000.00	138,623.94	136,995.62
TYSON FOODS INC 3.9% DUE 09-28-2023	25,000.00	24,965.25	24,965.20
TYSON FOODS INC 3.95% 08-15-2024	60,000.00	60,052.80	59,652.06
TYSON FOODS INC 4.55% DUE 06-02-2047	20,000.00	19,167.00	17,524.60
TYSON FOODS INC 5.1% 09-28-2048	30,000.00	29,872.20	28,788.00
U S BK NATL ASSN CINCINNATI OHIO MEDIUM 2.05% DUE 10-23-2020	250,000.00	244,982.50	245,665.25
UBER TECHNOLOGIES INC. TERM LOAN 04-04-2025	548,814.90	546,313.40	533,722.49
UBS AG LONDON BRH 2.2% DUE 06-08-2020	275,000.00	274,818.50	270,530.98
UBS GROUP FDG FLTG RT 2.859% DUE 08-15-2023	265,000.00	253,234.00	254,873.29
UBS-BARCLAYS COML VAR RT 5.05130004883 DUE 07-12-2022	200,000.00	201,859.38	168,783.60
UN PAC RR CO 3.227% DUE 05-14-2026	112,112.31	112,112.31	110,086.10
UNION PAC CORP 2.75% DUE 03-01-2026	15,000.00	13,821.00	13,990.08
UNION PAC CORP 3.75% 07-15-2025	30,000.00	29,998.80	30,284.67
UNION PAC CORP 3.799% DUE 10-01-2051	60,000.00	53,964.55	50,889.78
UNION PAC CORP 3.875% DUE 02-01-2055	88,000.00	81,608.68	75,138.10
UNION PAC CORP 3.95% DUE 09-10-2028	120,000.00	119,871.10	119,836.32
UNION PAC CORP 3.95% DUE 09-10-2028	30,000.00	29,531.40	29,959.08
UNION PAC CORP 4.1% DUE 09-15-2067	290,000.00	272,971.20	246,453.60
UNION PAC CORP 4.5% 09-10-2048	110,000.00	111,173.33	108,465.06
UNION PAC CORP 4.8% 09-10-2058	55,000.00	54,939.50	54,730.45
UNITED AIRLS 2014-1 PASS THRU TR 4.75 DUE 10-11-2023 REG	3,398.24	3,427.84	3,406.74
UNITED AIRLS INC 2018-1B PASS THRU TR 4.6% 09-01-2027	60,000.00	60,000.00	60,025.08
UNITED PARCEL SVC INC 2.5% DUE 04-01-2023/11-14-2017	20,000.00	19,938.40	19,457.62
UNITED RENTALS NORTH AMER INC 4.875% DUE 01-15-2028	40,000.00	37,800.00	35,100.00
UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG	20,000.00	20,000.00	19,700.00
UNITED TECHNOLOGIES CORP 3.35% 08-16-2021	300,000.00	299,634.00	299,188.20
UNITED TECHNOLOGIES CORP 3.35% 08-16-2021	945,000.00	946,807.50	942,442.83
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025	40,000.00	39,932.00	39,690.20
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	80,000.00	80,167.40	79,256.08
UNITEDHEALTH GROUP 1.95% 10-15-2020	25,000.00	24,422.50	24,563.70
UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	30,000.00	29,678.70	29,903.04
UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	115,000.00	114,875.80	114,628.32
UNITEDHEALTH GROUP FIXED 3.7% DUE 12-15-2025	100,000.00	99,799.00	100,997.80
UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021	10,000.00	9,945.30	10,063.77
US AIRWAYS GROUP FIXED 6.75% DUE 12-03-2022	3,612.54	3,792.63	3,774.66
US AWYS 2013-1 5.375% DUE 05-15-2023	16,138.41	16,450.57	16,631.23
US BANCORP 3.1% DUE 04-27-2026	35,000.00	34,973.05	33,140.98
US BANK NA CIN FIXED 3.15% DUE 04-26-2021	250,000.00	249,985.00	250,230.50
UTD AIRLS 2016-1 3.65% 07-07-2027	4,571.75	4,400.83	4,469.16
UTD AIRLS PASS 2.875% DUE 04-07-2030	18,942.75	17,420.81	17,395.13
UTD PARCEL SVC INC 3.05% DUE 11-15-2027	20,000.00	19,912.80	19,049.70
UTD TECHNOLOGIES 1.9% DUE 05-04-2020	205,000.00	200,908.40	201,174.29
UTD TECHNOLOGIES 1.95% DUE 11-01-2021	155,000.00	148,270.75	148,792.41
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	200,000.00	181,208.00	168,688.80
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	30,000.00	29,888.45	28,342.23
UTD TECHNOLOGIES 4.625% DUE 11-16-2048	10,000.00	9,968.30	9,656.87
VA ELEC & PWR CO 3.15% DUE 01-15-2026	15,000.00	14,998.65	14,485.70
VA ELEC & PWR CO 3.8% DUE 04-01-2028	40,000.00	39,907.20	40,168.40
VA ELEC & PWR CO 4.2% DUE 05-15-2045	200,000.00	201,900.00	194,011.20
VA ELEC & PWR CO 4.6% DUE 12-01-2048	40,000.00	39,774.00	41,720.16
VA ELEC & PWR CO 6% DUE 05-15-2037	70,000.00	91,587.30	83,699.42
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	46,000.00	45,785.96	52,601.00
VALERO ENERGY 4.5% DUE 03-15-2028	290,000.00	289,014.00	283,956.40
VERISIGN INC 4.625 DUE 05-01-2023	354,000.00	356,477.50	348,690.00
VERIZON 2.625% DUE 08-15-2026	70,000.00	64,026.98	63,464.17
VERIZON 4.272% DUE 01-15-2036	361,000.00	351,871.47	337,128.15

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
VERIZON 4.5% DUE 08-10-2033	685,000.00	674,606.45	676,153.91
VERIZON 4.5% DUE 08-10-2033	120,000.00	117,193.20	118,450.32
VERIZON 5.5% DUE 03-16-2047	10,000.00	10,446.47	10,634.16
VERIZON 5.5% DUE 03-16-2047	60,000.00	65,694.00	63,804.96
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	40,000.00	40,498.12	40,030.88
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	50,000.00	48,083.00	48,189.60
VERIZON COMMUNICATIONS 4.522% 09-15-2048	20,000.00	19,077.90	18,745.08
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	30,000.00	31,084.74	31,250.01
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	111,000.00	111,826.91	111,456.21
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	451,000.00	446,612.37	452,853.61
VERIZON FIXED 3.376% DUE 02-15-2025	32,000.00	32,539.33	31,053.09
VIACOM INC NEW 3.875% DUE 04-01-2024	10,000.00	9,356.80	9,808.74
VIACOM INC NEW 4.25% DUE 09-01-2023	20,000.00	19,692.29	19,921.94
VIACOM INC NEW 4.375% DUE 03-15-2043	85,000.00	78,258.65	67,112.94
VIRGINIA ELEC & POWER CO 2.75 03-15-2023 REG	240,000.00	231,622.10	234,011.52
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	50,000.00	50,910.70	47,221.15
VOC ESCROW LTD 5% DUE 02-15-2028	50,000.00	48,587.50	46,125.00
VODAFONE GROUP PLC 4.125% DUE 05-30-2025 REG	125,000.00	123,786.25	123,486.38
VODAFONE GROUP PLC 4.375% 05-30-2028	210,000.00	208,455.50	203,714.49
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	75,000.00	67,655.25	63,821.70
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	485,000.00	482,551.18	455,335.46
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	100,000.00	101,072.30	93,883.60
VOLKSWAGEN GROUP 2.4% DUE 05-22-2020	220,000.00	216,935.40	216,579.66
VOLKSWAGEN GROUP 4% DUE 11-12-2021	200,000.00	199,236.00	199,875.80
WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG	140,000.00	133,344.43	126,630.00
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	25,000.00	28,340.00	26,912.13
WALDORF ASTORIA BOCA RATON TRUST 2016-BOCA SER 2016-BOCA CLS A FLT 144A 06-15-29	100,000.00	100,000.00	99,804.50
WALGREEN CO 4.4% DUE 09-15-2042	40,000.00	36,504.80	35,066.40
WALGREENS BOOTS 3.45% DUE 06-01-2026	124,000.00	116,095.32	116,670.11
WALGREENS BOOTS 3.45% DUE 06-01-2026	50,000.00	49,892.38	47,044.40
WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024	20,000.00	19,690.60	19,695.86
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	155,000.00	147,225.15	141,123.32
WALMART INC 1.9% 12-15-2020	20,000.00	19,597.80	19,686.24
WALMART INC 3.55% DUE 06-26-2025	40,000.00	39,884.80	40,441.12
WALMART INC 3.7% DUE 06-26-2028	130,000.00	129,922.60	131,941.29
WALMART INC 4.05% DUE 06-29-2048 REG	20,000.00	19,739.80	19,900.38
WARNER MEDIA LLC 3.4% DUE 06-15-2022	180,000.00	176,743.80	177,578.46
WARNER MEDIA LLC 3.8% DUE 02-15-2027	300,000.00	296,977.80	281,490.90
WARNER MEDIA LLC 3.875% DUE 01-15-2026	143,000.00	152,874.15	136,578.87
WARNER MEDIA LLC 6.25% DUE 03-29-2041	10,000.00	10,405.30	10,795.67
WASTE MGMT INC DEL 3.5% DUE 05-15-2024	40,000.00	39,899.20	39,957.72
WASTE MGMT INC DEL 7.375% DUE 05-15-2029	30,000.00	37,542.00	37,070.73
WEC ENERGY GROUP FIXED 3.375% DUE 06-15-2021	50,000.00	49,979.50	49,968.60
WELLPOINT INC 3.125% DUE 05-15-2022	30,000.00	29,846.40	29,559.15
WELLPOINT INC 3.125% DUE 05-15-2022	40,000.00	39,402.40	39,412.20
WELLS FARGO & CO 2.6% 07-22-2020	123,000.00	122,931.12	121,807.76
WELLS FARGO & CO 2.55% DUE 12-07-2020	35,000.00	34,962.55	34,506.82
WELLS FARGO & CO 2.625% DUE 07-22-2022	240,000.00	239,788.80	231,422.64
WELLS FARGO & CO 3% DUE 04-22-2026	160,000.00	147,740.80	149,094.24
WELLS FARGO & CO 3% DUE 10-23-2026	12,000.00	11,411.45	11,108.69
WELLS FARGO & CO 3% DUE 10-23-2026	180,000.00	179,854.48	166,630.32
WELLS FARGO & CO 3.3 09-09-2024	45,000.00	43,385.40	43,530.35
WELLS FARGO & CO 4.1% DUE 06-03-2026	110,000.00	116,474.60	107,418.41
WELLS FARGO & CO 4.4% DUE 06-14-2046	20,000.00	19,920.60	18,346.24
WELLS FARGO & CO 4.48% DUE 01-16-2024	362,000.00	355,976.28	366,342.55
WELLS FARGO & CO 4.75% DUE 12-07-2046	70,000.00	69,867.00	67,399.50
WELLS FARGO & CO 4.9% DUE 11-17-2045	40,000.00	40,141.00	39,003.04
WELLS FARGO & CO 5.375% DUE 11-02-2043	50,000.00	49,852.00	52,178.70
WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028	110,000.00	110,588.19	105,608.36
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	30,000.00	29,972.00	28,242.09
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	240,000.00	240,903.00	236,079.60
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	65,000.00	64,753.00	63,938.23
WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	40,000.00	40,245.53	39,160.72
WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000	10,000.00	10,739.60	10,240.19
WELLS FARGO BK N A 2.6% 01-15-2021	405,000.00	403,382.66	399,969.50
WELLS FARGO BK N A 3.55% DUE 08-14-2023	250,000.00	249,592.50	248,943.00
WELLS FARGO CAP X 5.95% DUE 12-01-2086	40,000.00	39,960.00	41,300.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
WELLS FARGO COML 3.467% DUE 04-30-2050	100,000.00	102,994.70	98,383.60
WELLS FARGO COML MTG TR 2015-C26 CL AS 3.58% DUE 02-15-2048	100,000.00	102,999.30	97,734.50
WELLS FARGO MTG FLTGT RT 5.01015% DUE 02-25-2034	37,764.45	38,614.15	38,965.89
WELLTOWER INC 3.95% 09-01-2023	190,000.00	189,937.30	190,473.48
WELLTOWER INC 4.25% DUE 04-01-2026	380,000.00	383,688.85	379,323.98
WESTLAKE 4% DUE 01-16-2024	120,000.00	119,986.87	121,086.12
WESTLAKE 4% DUE 10-16-2023	65,000.00	64,987.45	65,216.78
WESTLAKE CHEM CORP 3.6% DUE 08-15-2026	155,000.00	154,225.00	142,117.18
WESTPAC BKG CORP 2.15% DUE 03-06-2020	75,000.00	74,031.75	74,195.85
WESTPAC BKG CORP 2.3% DUE 05-26-2020	10,000.00	9,839.00	9,884.18
WESTPAC BKG CORP 3.65% DUE 05-15-2023	225,000.00	224,939.25	226,352.70
WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-S 3.241 DUE 12-15-2045	140,000.00	145,419.53	138,098.10
WFRBS COML MTG TR FLTGT RT 4.814749% DUE 06-15-2045	120,000.00	114,373.83	99,909.96
WF-RBS COML MTG TR VAR RT 5.6474% DUE 02-15-2044	415,000.00	446,217.77	418,161.06
WHITING PETE CORP SR NT CONV 1.25% DUE 04-01-2020 REG	55,000.00	48,231.25	51,997.83
WHITING PETROLEUM CORP 6.625% DUE 01-15-2026 BEO	10,000.00	10,425.00	8,575.00
WILLIAMS COS INC 3.7% DUE 01-15-2023	20,000.00	19,425.00	19,510.20
WILLIAMS COS INC 7.5% DUE 01-15-2031	35,000.00	40,656.16	41,779.99
WILLIAMS COS INC 7.5% DUE 01-15-2031	65,000.00	78,538.85	77,591.41
WILLIAMS COS INC 7.75% DUE 06-15-2031	76,000.00	90,595.89	91,805.04
WILLIAMS COS INC 7.875% DUE 09-01-2021	140,000.00	152,665.80	152,887.84
WILLIAMS COS INC 7.875% DUE 09-01-2021	53,000.00	63,428.29	57,878.97
WILLIAMS PARTNERS 4.125% DUE 11-15-2020	40,000.00	40,159.20	40,317.64
WILLIAMS PARTNERS 5.25% DUE 03-15-2020	20,000.00	20,774.60	20,397.62
WILLIS NORTH AMER INC 4.5% 09-15-2028	120,000.00	119,909.40	119,059.32
XSTRATA FIN CDA LTD NT 144A STEP UP 10-25-2022	380,000.00	379,038.60	378,797.68
Total Corporate Debt Instruments - Other	275,711,201.75	271,406,277.28	265,667,581.22
<u>Corporate Stock – Preferred</u>			
BUNGE LTD CONV PFD STK	2,282.00	231,925.51	221,608.67
CHESAPEAKE ENERGY CORP PFD CONV 5.75% 144A CONV PFD STK	5.00	3,678.37	2,579.26
CITIGROUP CAP XIII 7.875% TR PFD SECS FIXED/FLTGT	850.00	21,819.29	22,465.50
Total Corporate Stock - Preferred	3,137.00	257,423.17	246,653.43
<u>Corporate Stock - Common</u>			
#REORG L3 STOCK MERGER L3HARRIS 2X1PA22 07-01-2019	3,400.00	450,868.47	590,444.00
#REORG TABLEAU SOFTWARE INC STOCK MERGER SALEFORCE 0002008483 08-01-2019	3,600.00	385,467.84	432,000.00
#REORG/CHEMICAL NAME AND CUSIP CHANGE TCF FUNL 2Z1EAJ2 08-01-2019	21,726.00	1,017,737.78	795,388.86
#REORG/CHEMICAL NAME AND CUSIP CHANGE TCF FUNL 2Z1EAJ2 08-01-2019	20,550.00	994,308.69	752,335.50
#REORG/DOWDUPONT REVERSE STOCK SPLIT DUPONT 2X1GAD2 06-03-2019	54,223.00	3,558,423.57	2,899,846.04
#REORG/INTEGRATED DEVICE CASH MERGER 04-01-2019	22,950.00	613,086.94	1,111,468.50
#REORG/LUXOFT HOLDING CASG MERGER 06-14-2019	13,250.00	564,342.19	403,065.00
#REORG/MULTI-COLOR CASH MERGER 07-02-2019	6,725.00	418,070.26	235,980.25
#REORG/PLATFORM NAME CHANGE AND CUSIP CHANGE ELEMENT 2U1DAU2 02-01-2019	59,400.00	720,207.22	613,602.00
#REORG/RED HAT CASH MERGER 07-09-2019	1,150.00	127,668.00	201,986.00
#REORG/STERIS PLC NAME AND CUSIP CHANGE STERIS PLC 2W1LAA2 03-28-2019	6,935.00	510,260.21	741,004.75
#REORG/ULTIMATE SOFTWARE CASH MERGER 05-06-2019	1,925.00	541,461.20	471,374.75
#REORG/UNION BANKSHARES NAME AND CUSIP CHANGE 2Y1BAW2 ATLANTIC UN 05-20-19	25,500.00	689,065.63	719,865.00
#REORG/WORLDPAY CASH AND STOCK MERGER FIDELITY 2019850 07-31-2019	5,700.00	326,654.63	435,651.00
5TH 3RD BANCORP COM	26,874.00	558,340.03	632,345.22
AAR CORP COM	17,900.00	756,895.55	668,386.00
AARON'S INC CLASS A	13,375.00	614,908.22	562,418.75
AARON'S INC CLASS A	23,584.00	959,665.43	991,707.20
ABBOTT LAB COM	30,161.00	1,206,158.71	2,181,545.13
ABBOTT LAB COM	39,200.00	2,698,389.49	2,835,336.00
ABIOMED INC COM	6,390.00	2,020,473.98	2,077,005.60
ACCENTURE PLC SHS CL A NEW	26,042.00	3,010,689.27	3,672,182.42
ADIDAS AG	14,515.00	2,618,199.65	3,026,530.91
ADOBE SYS INC COM	18,700.00	3,031,751.85	4,230,688.00
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)	11,200.00	1,917,780.54	1,742,944.00
ADR BP P L C SPONSORED ADR	69,992.00	2,841,837.72	2,654,096.64
ADR HDFC BK LTD ADR REPSTG 3 SHS	34,829.00	2,359,674.47	3,607,936.11

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	17,720.00	1,933,812.83	1,264,144.80
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	6,700.00	534,960.82	477,978.00
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	88,062.00	2,080,672.55	3,250,368.42
ADTALEM GLOBAL ED INC COM	22,547.00	1,058,180.16	1,066,924.04
ADTALEM GLOBAL ED INC COM	14,825.00	744,875.79	701,519.00
ADVANCE AUTO PTS INC COM	9,290.00	1,248,584.97	1,462,803.40
AERCAP HOLDINGS N.V. EUR0.01	25,276.00	1,173,293.38	1,000,929.60
AERCAP HOLDINGS N.V. EUR0.01	7,400.00	342,365.25	293,040.00
AGILENT TECHNOLOGIES INC COM	35,050.00	2,491,668.36	2,364,473.00
AGILENT TECHNOLOGIES INC COM	8,300.00	529,582.06	559,918.00
AIA GROUP LTD NPV	411,799.00	2,709,184.83	3,418,794.03
AIR PROD & CHEM INC COM	23,439.00	3,233,166.94	3,751,411.95
ALASKA AIR GROUP INC COM	11,283.00	827,398.18	686,570.55
ALASKA AIR GROUP INC COM	8,100.00	576,814.60	492,885.00
ALBANY INTL CORP NEW CL A	9,355.00	496,895.98	584,032.65
ALBANY INTL CORP NEW CL A	6,500.00	348,081.40	405,795.00
ALBEMARLE CORP COM	11,046.00	841,377.69	851,315.22
ALIGN TECHNOLOGY INC COM	10,360.00	3,175,583.61	2,169,694.80
ALLIANCE DATA SYS CORP COM	4,820.00	1,161,824.63	723,385.60
ALLIANT ENERGY CORP COM	25,790.00	936,219.91	1,089,627.50
ALLY FINL INC COM	72,381.00	1,361,712.49	1,640,153.46
ALPHABET INC CAP STK USD0.001 CL C	6,060.00	4,150,596.52	6,275,796.60
ALPHABET INC CAPITAL STOCK USD0.001 CL A	5,940.00	4,089,681.79	6,207,062.40
ALPHABET INC CAPITAL STOCK USD0.001 CL A	1,695.00	1,457,434.21	1,771,207.20
ALTICE USA INC CL A CL A	44,904.00	761,954.83	741,814.08
ALTICE USA INC CL A CL A	29,700.00	595,409.91	490,644.00
ALTRIA GROUP INC COM	31,208.00	1,226,309.60	1,541,363.12
AMADEUS IT GROUP EUR0.01	26,253.00	2,141,874.63	1,825,876.44
AMAZON COM INC COM	8,055.00	6,371,613.04	12,098,368.35
AMDOCS ORD GBP0.01	6,775.00	263,008.63	396,879.50
AMDOCS ORD GBP0.01	11,500.00	402,352.76	673,670.00
AMERICAN EXPRESS CO	26,504.00	1,797,365.80	2,526,361.28
AMERICAN HOMES 4 RENT COMMON STOCK	47,820.00	968,134.28	949,227.00
AMERICAN INTERNATIONAL GROUP INC COM	71,055.00	3,778,281.73	2,800,277.55
AMERICAN TOWER CORP	25,300.00	3,040,039.63	4,002,207.00
AMERICOLD RLTY TR COM	20,890.00	513,671.06	533,530.60
AMERN WOODMARK CORP COM	7,325.00	616,087.82	407,856.00
AMETEK INC NEW COM	8,200.00	346,519.40	555,140.00
AMN HEALTHCARE SVCS INC COM	7,425.00	354,391.63	420,700.50
AMPHENOL CORP NEW CL A	6,200.00	371,478.24	502,324.00
ANTHEM INC COM	8,868.00	1,242,290.96	2,329,002.84
APPLE INC COM STK	10,086.00	2,027,886.28	1,590,965.64
ASHLAND GLOBAL HLDGS INC COM	17,385.00	1,107,015.04	1,233,639.60
ASSURANT INC COM	7,889.00	759,379.38	705,592.16
ASSURED GUARANTY LTD COMMON STK	13,300.00	351,950.32	509,124.00
AT&T INC COM	115,479.00	4,570,633.41	3,295,770.66
ATLAS COPCO AB SER'A'NPV	69,901.00	1,888,506.78	1,659,644.65
ATLASSIAN CORPORATION PLC COM USD0.1 CL A	4,100.00	191,049.09	364,818.00
AUTOMATIC DATA PROCESSING INC COM	23,350.00	2,806,026.70	3,061,652.00
AVALONBAY CMNTYS REIT	6,300.00	837,051.27	1,096,515.00
BANK NEW YORK MELLON CORP COM STK	46,788.00	2,415,879.72	2,202,311.16
BANK OF AMERICA CORP	125,066.00	1,910,550.26	3,081,626.24
BECTON DICKINSON & CO COM	10,760.00	1,909,109.47	2,424,443.20
BECTON DICKINSON & CO COM	13,250.00	2,726,840.01	2,985,490.00
BIO RAD LABS INC CL A	3,075.00	639,089.48	714,076.50
BLACKROCK TCP CAP CORP COM	15,800.00	256,009.45	206,032.00
BLOOMIN BRANDS INC COM	23,870.00	468,767.90	427,034.30
BLUCORA INC COM	21,400.00	706,636.05	570,096.00
BOEING CO COM	15,400.00	4,869,396.42	4,966,500.00
BOEING CO COM	5,810.00	616,305.79	1,873,725.00
BOOKING HLDGS INC COM	1,655.00	2,462,532.56	2,850,605.10
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	23,131.00	688,269.56	1,042,514.17
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	14,545.00	424,028.56	655,543.15
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	19,500.00	639,620.97	878,865.00
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	21,700.00	652,776.16	978,019.00
BRADY CORP CL A	18,175.00	767,854.39	789,885.50
BRANDYWINE RLTY TR SH BEN INT NEW REIT	14,650.00	247,516.45	188,545.50

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

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BRANDYWINE RLTY TR SH BEN INT NEW REIT	58,320.00	894,482.64	750,578.40
BRINKS CO COM	16,375.00	1,124,276.95	1,058,643.75
BROADCOM INC COM	4,319.00	1,116,681.65	1,098,235.32
BROWN & BROWN INC COM	34,750.00	741,620.10	957,710.00
BRUNSWICK CORP COM	10,575.00	592,982.18	491,208.75
BURLINGTON STORES INC COM	3,400.00	541,614.23	553,078.00
BWX TECHNOLOGIES INC COM	17,300.00	888,405.15	661,379.00
CABLE ONE INC COM	550.00	257,146.58	451,055.00
CACI INTL INC CL A CL A	5,475.00	645,780.37	788,564.25
CALLON PETE CO DEL COM	28,350.00	361,709.21	183,991.50
CANADIAN PAC RY LTD COM NPV	20,800.00	2,862,193.35	3,694,496.00
CARDINAL HLTH INC	17,696.00	1,298,867.74	789,241.60
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	4,940.00	521,838.39	403,202.80
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	8,325.00	865,868.43	679,486.50
CASELLA WASTE SYS INC CL A COM STK	10,050.00	240,725.01	286,324.50
CBRE GROUP INC CL A CL A	22,000.00	751,151.94	880,880.00
CENTENE CORP DEL COM	7,700.00	765,136.48	887,810.00
CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01	63,205.00	1,075,291.64	696,519.10
CHARLES RIV LABORATORIES INTL INC COM	5,050.00	540,057.09	571,559.00
CHEVRON CORP COM	25,861.00	2,840,880.04	2,813,418.19
CHEVRON CORP COM	17,035.00	1,576,544.28	1,853,237.65
CHILDRENS PL INC NEW COM	4,560.00	460,544.04	410,810.40
CHR. HANSEN HLDG DKK10	31,553.00	1,599,536.95	2,787,009.67
CHUBB LTD ORD CHF24.15	14,931.00	1,692,837.54	1,928,786.58
CHUBB LTD ORD CHF24.15	26,483.00	2,723,116.69	3,421,073.94
CIGNA CORP NEW COM	3,864.22	704,002.92	733,892.66
CINTAS CORP COM	3,200.00	547,965.92	537,568.00
CISION LTD COM USD0.0001	32,450.00	436,481.16	379,665.00
CMS ENERGY CORP COM	36,970.00	1,670,372.43	1,835,560.50
COHERENT INC COM	3,070.00	583,973.82	324,529.70
COLGATE-PALMOLIVE CO COM	34,865.00	2,205,191.46	2,075,164.80
COLUMBIA SPORTSWEAR CO COM	5,275.00	306,578.02	443,574.75
COMCAST CORP NEW-CL A	111,236.00	4,034,578.79	3,787,585.80
COMPASS GROUP ORD GBP0.1105	159,676.00	2,815,003.14	3,355,495.67
CONCHO RES INC COM STK	5,250.00	665,334.80	539,647.50
CONOCOPHILLIPS COM	52,523.00	2,750,252.96	3,274,809.05
COOPER COS INC COM NEW COM NEW	3,070.00	484,874.43	781,315.00
COPART INC COM	9,300.00	301,014.12	444,354.00
CORE LABORATORIES NV NLG0.03	21,194.00	2,406,794.80	1,264,434.04
CORECIVIC INC COM	33,925.00	798,898.03	604,882.75
COSTAR GROUP INC COM	5,785.00	1,131,988.16	1,951,511.90
COSTAR GROUP INC COM	1,950.00	465,252.59	657,813.00
CROWN CASTLE INTL CORP NEW COM	18,770.00	2,127,464.49	2,038,985.10
CSL LTD NPV	32,330.00	2,266,396.66	4,214,300.99
CURTISS WRIGHT CORP COM	3,825.00	392,568.11	390,609.00
CVS HEALTH CORP COM	48,893.00	3,929,553.65	3,203,469.36
CVS HEALTH CORP COM	48,430.00	3,949,998.19	3,173,133.60
CYBER-ARK SOFTWARE LTD COM ILS0.01	10,700.00	508,765.60	793,298.00
D R HORTON INC COM	22,231.00	535,507.28	770,526.46
DANA INC COM	68,443.00	1,446,379.35	932,878.09
DAVITA INC COM	15,100.00	880,084.02	777,046.00
DEXCOM INC COM	4,000.00	537,356.04	479,200.00
DIAMONDBACK ENERGY INC COM	15,870.00	1,921,895.51	1,471,149.00
DIODES INC COM	12,925.00	474,768.68	416,960.50
DOLBY LABORATORIES INC CL A COM STK	11,000.00	570,244.47	680,240.00
DOLLAR GEN CORP NEW COM	42,511.00	3,544,917.59	4,594,588.88
DOLLARAMA INC COM STK NPV	49,185.00	2,044,876.74	1,169,305.13
DOMINION ENERGY INC COM STK NPV	33,100.00	2,364,268.71	2,365,326.00
DOMINOS PIZZA INC COM	2,225.00	411,255.88	551,777.75
DOVER CORP COM USD1.00	15,506.00	848,077.51	1,100,150.70
DTE ENERGY CO COM	16,200.00	1,928,226.35	1,786,860.00
DUNKIN BRANDS GROUP INC COM	7,350.00	403,491.64	471,282.00
EAGLE MATLS INC COM	11,970.00	1,125,963.89	730,529.10
EASTMAN CHEM CO COM	10,127.00	821,243.03	740,384.97
ECOLAB INC COM STK USD1	3,425.00	291,257.27	504,673.75
ELASTIC N V COM USD0.01	1,900.00	118,507.61	135,812.00
ELECTR ARTS COM	28,100.00	2,919,585.56	2,217,371.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ELI LILLY & CO COM	17,800.00	1,947,792.41	2,059,816.00
ENTEGRIIS INC COM	20,300.00	690,478.35	566,268.50
ENTERPRISE FINL SVCS CORP COM STK	14,450.00	764,904.00	543,753.50
EOG RESOURCES INC COM	22,240.00	2,130,415.44	1,939,550.40
EPR PPTYS COM SH BEN INT COM SH BEN INT	20,103.00	1,180,670.18	1,287,195.09
EQT CORP COM	57,005.00	1,733,211.98	1,076,824.45
EQUITRANS MIDSTREAM CORP COM NPV WI	41,208.00	1,313,678.89	824,984.16
ESSILORLUXOTTICA EUR 0.18	16,947.00	2,200,990.04	2,139,743.86
ESSILORLUXOTTICA EUR0.18	13,868.00	1,550,690.99	1,722,450.71
EVEREST RE GROUP COM	4,065.00	898,050.57	885,194.40
EVERGY INC COM NPV	12,578.00	684,584.96	714,053.06
EXELON CORP COM	38,102.00	1,550,698.33	1,718,400.20
EXPEDIA GROUP INC COM USD0.001	19,370.00	2,495,056.80	2,182,030.50
EXPERIAN ORD USD0.10	157,946.00	2,796,842.64	3,832,098.88
FABRINET COM USD0.01	12,135.00	421,895.56	622,646.85
FEDEX CORP COM	8,725.00	1,377,003.12	1,407,604.25
FERRARI N V FERRARI N V COMMON S TOCK	26,750.00	3,024,036.96	2,660,020.00
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	38,761.00	999,598.99	1,218,645.84
FIDELITY NATL INFORMATION SVCS INC COM STK	25,150.00	2,032,598.74	2,579,132.50
FIDELITY NATL INFORMATION SVCS INC COM STK	4,800.00	345,055.49	492,240.00
FIRST BANCORP N C COM	15,450.00	616,363.34	504,597.00
FIRST FINL BANCORP OHIO COM	35,375.00	705,652.13	839,095.00
FIRST HAWAIIAN INC COM	18,095.00	512,467.99	407,318.45
FIRST MERCHANTS CORP COM	21,475.00	634,965.85	735,948.25
FIRSTCASH INC COM	5,300.00	293,239.57	383,455.00
FIRSTENERGY CORP COM	29,526.00	988,144.22	1,108,701.30
FISERV INC COM	47,050.00	2,885,161.55	3,457,704.50
FLEETCOR TECHNOLOGIES INC COM	4,025.00	659,817.88	747,523.00
FLIR SYS INC COM	10,165.00	379,792.07	442,584.10
FORD MTR CO DEL COM FRAC CUSIP 345370860	42,000.00	-	-
FORTIVE CORP COM MON STOCK	33,000.00	1,720,676.95	2,232,780.00
FRANKLIN ELEC INC COM	10,250.00	345,849.80	439,520.00
GALLAGHER ARTHUR J & CO COM	6,080.00	370,383.39	448,096.00
GALLAGHER ARTHUR J & CO COM	29,219.00	1,910,519.79	2,153,440.30
GARTNER INC COM	7,550.00	555,638.91	965,192.00
GEBERIT AG CHF0.10 (REGD)	5,140.00	1,977,074.30	1,993,327.25
GENERAL DYNAMICS CORP COM	11,040.00	1,668,750.87	1,735,598.40
GENERAL DYNAMICS CORP COM	6,752.00	773,339.18	1,061,481.92
GENERAL ELECTRIC CO	197,714.00	3,574,284.44	1,496,694.98
GENERAL MILLS INC COM	48,800.00	2,341,927.89	1,900,272.00
GENPACT LIMITED COM STK USD0.01	16,270.00	518,647.66	439,127.30
GLOBAL PMTS INC COM	15,400.00	983,777.28	1,588,202.00
GODADDY INC CL A CL A	35,700.00	2,150,780.58	2,342,634.00
GRAFTECH INTL LTD COM	45,550.00	845,971.13	521,092.00
GRAPHIC PACKAGING HLDG CO COM STK	57,750.00	655,302.77	614,460.00
GREEN DOT CORP COM STK	4,525.00	359,624.09	359,828.00
GRUBHUB INC COM	4,700.00	511,286.15	361,007.00
HALLIBURTON CO COM	25,945.00	1,468,237.22	689,618.10
HENRY SCHEIN INC COMMON STOCK	7,500.00	571,182.31	588,900.00
HERBALIFE NUTRITION LTD COM STK	5,700.00	326,550.58	336,015.00
HERSHEY COMPANY COM STK USD1	4,600.00	476,498.13	493,028.00
HEXAGON AB SER'B/NPV	53,830.00	3,171,852.74	2,477,217.64
HEXCEL CORP NEW COM	10,700.00	555,941.21	613,538.00
HILLENBRAND INC COM STK	10,025.00	297,336.40	380,248.25
HOME BANCSHARES INC COM	42,485.00	973,718.54	694,204.90
HOME DEPOT INC COM	11,325.00	1,200,846.71	1,945,861.50
HONEYWELL INTL INC COM STK	17,060.00	1,863,392.94	2,253,967.20
HONEYWELL INTL INC COM STK	19,614.00	1,791,139.58	2,591,401.68
HORMEL FOODS CORP COM	45,405.00	1,610,403.17	1,937,885.40
HOULIHAN LOKEY INC CL A CL A	22,965.00	1,031,096.49	845,112.00
HUBBELL INC COM	7,805.00	847,814.75	775,348.70
HUDSON PACIFIC PROPERTIES INC COM	29,976.00	1,008,385.17	871,102.56
HUNT J B TRANS SVCS INC COM	4,175.00	386,927.34	388,442.00
HUNTINGTON INGALLS INDS INC COM	4,475.00	805,456.64	851,637.25
IAC / INTERACTIVECORP COM PAR \$.001 STK	2,450.00	488,380.45	448,448.00
ICON PLC COM	20,998.00	1,598,532.62	2,713,151.58
IDACORP INC COM	12,050.00	1,001,773.27	1,121,373.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ILLUMINA INC COM	10,860.00	2,225,674.95	3,257,239.80
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	33,210.00	1,078,131.40	848,495.69
INSTALLED BLDG PRODS INC COM	13,665.00	733,260.43	460,373.85
INTEGRA LIFESCIENCES HLDG CORP COM DESP	13,125.00	591,493.37	591,937.50
INTERCONTINENTAL EXCHANGE INC COM	28,080.00	1,537,592.94	2,115,266.40
INTERCONTINENTAL EXCHANGE INC COM	45,050.00	2,932,283.54	3,393,616.50
INTERFACE INC COM	16,049.00	302,746.20	228,698.25
INTERNATIONAL GAME TECHNOLOGY COMMON STOCK	18,000.00	359,712.31	263,340.00
INTL FLAVORS & FRAGRANCES INC COM	5,300.00	724,479.37	711,631.00
INTUIT COM	20,375.00	3,013,460.77	4,010,818.75
INTUITIVE SURGICAL INC COM NEW STK	6,140.00	3,206,878.98	2,940,568.80
J & J SNACK FOODS CORP COM STK NPV	4,899.00	587,209.26	708,346.41
JOHNSON & JOHNSON COM USD1	22,815.00	2,280,190.18	2,944,275.75
JOHNSON & JOHNSON COM USD1	11,842.00	1,029,914.92	1,528,210.10
JOHNSON CTLS INTL PLC COM USD0.01	87,108.00	3,806,357.34	2,582,752.20
JPMORGAN CHASE & CO COM	28,660.00	1,688,020.14	2,797,789.20
JPMORGAN CHASE & CO COM	31,126.00	1,512,342.27	3,038,520.12
KAR AUCTION SVCS INC COM STK	13,150.00	409,799.47	627,518.00
KEYENCE CORP NPV	7,339.00	1,793,092.11	3,724,518.25
KOSMOS ENERGY LTD COM USD0.01	70,325.00	517,019.81	286,222.75
LAKELAND FINL CORP COM STK	11,900.00	409,820.49	477,904.00
LAM RESH CORP COM	3,600.00	525,605.98	490,212.00
LAM RESH CORP COM	5,875.00	709,036.64	799,998.75
LAMAR ADVERTISING CO NEW CL A CL A	18,915.00	1,096,043.83	1,308,539.70
LAMB WESTON HLDGS INC COM USD5	6,600.00	466,316.37	485,496.00
LANDSTAR SYS INC COM	6,850.00	785,614.01	655,339.50
LANTHEUS HLDGS INC COM	21,575.00	358,905.42	337,648.75
LATTICE SEMICONDUCTOR CORP COM	29,250.00	192,366.62	202,410.00
LINDE PLC COM USD0.001	22,400.00	3,656,357.48	3,495,296.00
LITTELFUSE INC COM	4,225.00	759,146.47	724,503.00
LITTELFUSE INC COM	5,270.00	1,015,550.89	903,699.60
LIVANOVA PLC ORD GBP1.00 (DI)	5,775.00	456,647.10	528,239.25
LOGMEIN INC COM	5,775.00	656,007.04	471,066.75
LOWES COS INC COM	49,250.00	4,729,792.01	4,548,730.00
LOWES COS INC COM	36,814.00	2,893,623.98	3,400,141.04
LPL FINL HLDGS INC COM	16,025.00	963,377.23	978,807.00
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	11,601.00	1,944,945.59	3,424,166.74
MARTIN MARIETTA MATLS INC COM	3,675.00	682,197.34	631,622.25
MARVELL TECH GROUP COM USD0.002	41,900.00	736,939.52	678,361.00
MARVELL TECH GROUP COM USD0.002	70,910.00	957,129.92	1,148,032.90
MASTERCARD INC CL A	30,200.00	2,750,607.29	5,697,230.00
MAXLINEAR INC COMMON STOCK	39,375.00	885,800.46	693,000.00
MC CORMICK & CO INC COM NON-VTG	2,650.00	268,161.51	368,986.00
MEDNAX INC COM	14,000.00	944,519.48	462,000.00
MEDTRONIC PLC COMMON STOCK	39,576.00	3,132,922.42	3,599,832.96
MEDTRONIC PLC COMMON STOCK	31,035.00	2,613,448.56	2,822,943.60
MERCK & CO INC NEW COM	16,880.00	884,362.01	1,289,800.80
MERCURY GEN CORP NEW COM	19,123.00	915,384.63	988,850.33
MERIDIAN BIOSCIENCE INC COM	10,625.00	163,864.61	184,450.00
METTLER-TOLEDO INTL INC COM	5,571.00	3,211,662.99	3,150,846.18
MFA FINL INC	81,525.00	620,853.17	544,587.00
MGIC INVT CORP WIS COM	66,825.00	758,903.88	698,989.50
MGM GROWTH PPTYS LLC CL A COM CL A COM	28,042.00	753,036.12	740,589.22
MICROSOFT CORP COM	19,670.00	1,396,892.31	1,997,881.90
MICROSOFT CORP COM	139,050.00	10,560,998.82	14,123,308.50
MICROSOFT CORP COM	29,740.00	1,337,566.28	3,020,691.80
MIDDLEBY CORP COM	4,990.00	613,849.47	512,622.70
MKS INSTRS INC COM	8,155.00	731,846.62	526,894.55
MLP APOLLO GLOBAL MGMT LLC CL A SHS	25,100.00	606,745.45	615,954.00
MONOLITHIC PWR SYS INC COM	6,175.00	718,795.58	717,843.75
MONOLITHIC PWR SYS INC COM	3,850.00	466,028.84	447,562.50
MOODYS CORP COM	26,210.00	3,316,162.98	3,670,448.40
MOOG INC CL A	2,575.00	220,348.49	199,511.00
MORGAN STANLEY COM STK USD0.01	33,705.00	1,898,855.83	1,336,403.25
MOTOROLA SOLUTIONS INC	17,590.00	1,546,669.84	2,023,553.60
MURPHY OIL CORP COM	48,133.00	1,506,167.84	1,125,830.87
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	18,450.00	452,042.05	488,187.00

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
NATUS MED INC DEL COM	14,550.00	485,345.00	495,136.50
NESTLE SA CHF0.10(REGD)	41,638.00	3,047,332.67	3,370,574.56
NETFLIX INC COM STK	14,550.00	3,464,298.94	3,894,453.00
NEUROCRINE BIOSCIENCES INC COM	4,725.00	305,347.69	337,412.25
NEW YORK CMNTY BANCORP INC COM	113,769.00	1,228,938.92	1,070,566.29
NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	45,000.00	469,914.56	309,150.00
NEXSTAR MEDIA GROUP INC CL A CL A	11,100.00	738,711.24	872,904.00
NEXTERA ENERGY INC COM	10,675.00	1,005,248.02	1,855,528.50
NIKE INC CL B	70,350.00	4,278,323.93	5,215,749.00
NOMAD FOODS LIMITED COMMON STOCK	39,620.00	662,980.58	662,446.40
NORDSON CORP COM	3,800.00	451,022.98	453,530.00
NORTHROP GRUMMAN CORP COM	11,000.00	3,031,418.75	2,693,900.00
NORTHROP GRUMMAN CORP COM	6,715.00	2,150,978.65	1,644,503.50
NUVASIVE INC COM	4,750.00	228,408.74	235,410.00
NVENT ELECTRIC PLC COM USD0.01 WI	38,330.00	965,823.95	860,891.80
NVIDIA CORP COM	13,650.00	2,247,128.93	1,822,275.00
O REILLY AUTOMOTIVE INC NEW COM USD0.01	2,725.00	575,340.58	938,299.25
OCCIDENTAL PETROLEUM CORP	21,758.00	1,452,033.87	1,335,506.04
OIL STS INTL INC COM ISIN US6780261052	8,525.00	275,220.26	121,737.00
ORACLE CORP COM	75,474.00	3,237,859.57	3,407,651.10
ORACLE CORP COM	39,079.00	1,663,702.64	1,764,416.85
OSI SYS INC COM	12,110.00	847,529.49	887,663.00
OWENS ILL INC COM NEW	62,258.00	1,540,536.40	1,073,327.92
OXFORD INDS INC COM	6,797.00	569,047.99	482,858.88
PAC PREMIER BANCORP COM	25,475.00	794,727.02	650,122.00
PACKAGING CORP AMER COM ISIN US6951561090	10,908.00	779,692.79	910,381.68
PAGSEGURO DIGITAL LTD COM USD CLS A	90,000.00	2,507,017.35	1,685,700.00
PAYPAL HLDGS INC COM	71,050.00	4,450,909.72	5,974,594.50
PENN VA CORP NEW COM	16,240.00	1,177,350.69	877,934.40
PENTAIR PLC COM STK	11,280.00	451,680.21	426,158.40
PEPSICO INC COM	18,295.00	1,608,281.97	2,021,231.60
PERFORMANCE FOOD GROUP CO COM	20,500.00	678,930.12	661,535.00
PERKINELMER INC COM	10,625.00	559,827.95	834,593.75
PERNOD RICARD NPV EUR 1.55	18,743.00	3,132,962.64	3,070,354.60
PERSPECTA INC COM	34,900.00	822,705.39	600,978.00
PFIZER INC COM	82,233.00	2,250,310.31	3,589,470.45
PG& E CORP COM	76,055.00	2,656,547.70	1,806,306.25
PHILIP MORRIS INTL COM STK NPV	30,188.00	2,032,599.28	2,015,350.88
PHILLIPS 66 COM	37,800.00	2,916,740.08	3,256,470.00
PHYSICIANS RLTY TR COM	64,395.00	1,090,679.08	1,032,251.85
PINNACLE FINL PARTNERS INC COM	8,980.00	562,370.46	413,978.00
PIVOTAL SOFTWARE INC CL A COM CL A COM	20,000.00	441,513.93	327,000.00
POLYONE CORP COM	21,350.00	810,868.18	610,610.00
POOL CORP COM STK	3,550.00	289,228.87	527,707.50
POWER INTEGRATIONS INC COM	2,400.00	146,386.25	146,352.00
PRA HEALTH SCIENCES INC COM	4,275.00	227,377.61	393,129.00
PREMIER INC CL A CL A	11,210.00	358,555.95	418,693.50
PRESIDIO INC COM	31,975.00	498,777.84	417,273.75
PROGRESSIVE CORP OH COM	25,700.00	1,095,477.63	1,550,481.00
PROPETRO HLDG CORP COM	11,875.00	246,125.31	146,300.00
PTC INC COM	5,000.00	484,335.90	414,500.00
PUB STORAGE COM	4,960.00	1,171,931.44	1,003,953.60
QUALCOMM INC COM	43,815.00	2,811,090.27	2,493,511.65
QURATE RETAIL INC	23,266.00	524,645.98	454,152.32
RAIA DROGASIL SA COM NPV	14,312.00	296,007.35	211,038.07
RAYTHEON CO USD0.01	17,300.00	2,743,942.01	2,652,955.00
RENAISSANCE RE HLDGS LTD COM	5,700.00	637,572.03	762,090.00
REPUBLIC SVCS INC COM	20,275.00	895,964.83	1,461,624.75
RESMED INC COM	18,951.00	2,086,472.90	2,157,950.37
RETAIL PPTYS AMER INC CL A	37,770.00	484,904.00	409,804.50
REV GROUP INC COM	14,600.00	344,623.62	109,646.00
RPM INTL INC	15,800.00	821,188.96	928,724.00
SALESFORCE COM INC COM STK	47,900.00	3,829,538.01	6,560,863.00
SANOFI SPONSORED ADR	55,654.00	2,467,301.57	2,415,940.14
SAREPTA THERAPEUTICS INC COM	4,825.00	634,564.46	526,552.25
SBA COMMUNICATIONS CORP USD0.01 CL A	7,100.00	565,399.90	1,149,419.00
SCHLUMBERGER LTD COM COM	38,758.00	2,479,067.84	1,398,388.64

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
SELECTIVE INS GROUP INC COM	12,750.00	785,828.81	776,985.00
SHERWIN-WILLIAMS CO COM	5,005.00	1,592,381.49	1,969,267.30
SHOPIFY INC CL A SHOPIFY INC	23,724.00	2,944,902.82	3,284,587.80
SIGNATURE BK NY N Y COM	8,927.00	1,194,555.90	917,784.87
SIKA AG -ORDSHR VOTING BO	15,600.00	1,980,305.75	1,971,758.98
SILICON LABORATORIES INC COM	7,250.00	480,588.16	571,372.50
SIMON PROPERTY GROUP INC COM	12,135.00	2,226,165.00	2,038,558.65
SOUTHWEST GAS HLDGS INC COM	13,875.00	1,050,265.42	1,061,437.50
SPECTRUM BRANDS HLDGS INC COM USD0.01	22,709.00	1,940,309.91	959,455.25
SPIRE INC COM	12,525.00	813,556.19	927,852.00
STAG INDL INC COM	41,056.00	995,658.33	1,021,473.28
STATE STR CORP COM	14,811.00	1,246,201.34	934,129.77
STRYKER CORP	22,300.00	3,839,822.33	3,495,525.00
SUMMIT MATLS INC CL A CL A	28,415.00	847,213.63	352,346.00
SVB FINANCIAL GROUP COMMON STOCK	3,100.00	727,977.22	588,752.00
TD AMERITRADE HLDG CORP STK	13,500.00	630,569.18	660,960.00
TEGNA INC COM	59,425.00	772,667.14	645,949.75
TELEFLEX INC COM	4,035.00	559,857.75	1,042,966.80
TENCENT HLDGS LIMITED COMMON STOCK	89,546.00	2,160,759.13	3,591,287.14
TEXAS INSTRUMENTS INC COM	25,560.00	1,357,758.95	2,415,420.00
THERMO FISHER CORP	16,650.00	2,785,729.47	3,726,103.50
TOTAL SYS SVCS INC COM	7,800.00	744,545.59	634,062.00
TRANSDIGM GROUP INC COM	1,425.00	334,473.17	484,585.50
TRANSDIGM GROUP INC COM	5,407.00	1,064,253.98	1,838,704.42
TRANSUNION COM	12,400.00	619,467.42	704,320.00
TWO HARBORS INVESMENT CORP	51,875.00	772,667.04	666,075.00
U S XPRESS ENTERPRISES INC CL A CL A	16,300.00	221,852.31	91,443.00
UGI CORP NEW COM	19,010.00	535,222.16	1,014,183.50
ULTA BEAUTY INC COM STK USD0.01	1,700.00	399,024.97	416,228.00
UNION PAC CORP COM	21,250.00	2,464,749.01	2,937,387.50
UNION PAC CORP COM	14,720.00	673,555.16	2,034,745.60
UNIT CORP COM	10,775.00	240,613.31	153,867.00
UNITED CMNTY BK BLAIRSVILLE GA COM	35,500.00	1,033,016.98	761,830.00
UNITED TECHNOLOGIES CORP COM	23,553.00	2,490,760.23	2,507,923.44
UNITEDHEALTH GROUP INC COM	8,216.00	1,921,093.31	2,046,769.92
UNITEDHEALTH GROUP INC COM	32,330.00	4,878,978.24	8,054,049.60
UNVL HEALTH SERVICES INC CL B COM	15,861.00	1,747,704.30	1,848,758.16
US BANCORP	48,669.00	2,528,433.97	2,224,173.30
US BANCORP	41,855.00	2,311,020.95	1,912,773.50
VEEVA SYS INC CL A COM CL A COM	25,000.00	2,013,644.83	2,233,000.00
VENATOR MATERIALS COM USD0.001	23,100.00	374,142.56	96,789.00
VERISK ANALYTICS INC COM STK	6,100.00	482,960.16	665,144.00
VERTEX PHARMACEUTICALS INC COM	3,650.00	495,359.02	604,841.50
VIRTU FINL INC CL A CL A	15,800.00	385,736.51	407,008.00
VISA INC COM CL A STK	72,900.00	3,747,591.99	9,618,426.00
WABCO HLDGS INC COM STK	4,200.00	412,046.45	450,828.00
WAL-MART DE MEX COM NPV	970,408.00	2,146,329.88	2,462,267.86
WALT DISNEY CO	16,280.00	1,814,812.64	1,785,102.00
WASTE CONNECTIONS INC COM	12,200.00	744,025.22	905,850.00
WEC ENERGY GROUP INC COM	26,430.00	1,334,192.06	1,830,541.80
WELLCARE HLTH PLANS INC COM	3,150.00	781,721.01	743,683.50
WELLS FARGO & CO NEW COM STK	39,640.00	1,560,802.51	1,826,611.20
WELLS FARGO & CO NEW COM STK	72,317.00	3,035,027.12	3,332,367.36
WESTERN ALLIANCE BANCORPORATION COM	22,314.00	785,168.56	881,179.86
WESTERN ALLIANCE BANCORPORATION COM	35,155.00	1,864,035.85	1,388,270.95
WILLIAMS SONOMA INC COM	9,090.00	480,390.44	458,590.50
WINTRUST FINL CORP COM	12,786.00	573,504.66	850,141.14
WOLVERINE WORLD WIDE INC COM	13,600.00	493,315.00	433,704.00
WOODWARD INC COM	6,490.00	321,175.90	482,142.10
WORKDAY INC CL A COM USD0.001	5,050.00	821,115.45	806,384.00
WPX ENERGY INC COM SHS	87,870.00	1,254,699.16	997,324.50
WYNDHAM DESTINATIONS INC COM STK	27,524.00	906,589.67	986,460.16
XILINX INC COM	41,150.00	3,112,096.43	3,504,745.50
ZAYO GROUP HLDGS INC COM	34,135.00	1,072,155.59	779,643.40
ZENDESK INC COM	7,500.00	413,147.64	437,775.00
ZIMMER BIOMET HLDGS INC COM	14,772.00	1,518,357.83	1,532,151.84
ZIONS BANCORPORATION N A	21,540.00	768,950.01	877,539.60

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
ZOETIS INC COM USD0.01 CL 'A'	38,300.00	2,153,589.63	3,276,182.00
Total Corporate Stock - Common	11,619,544.22	581,122,943.21	643,535,697.20
<u>Partnership/Joint Venture Interests</u>			
ABBOTT CAPITAL PRIVATE EQUITY FUND V, LP	3,786,718.82	3,786,718.82	2,025,307.89
ABBOTT CAPITAL PRIVATE EQUITY FUND VI (OFFSHORE), LP	17,124,898.79	17,124,898.79	21,396,022.00
ABBOTT CAPITAL PRIVATE EQUITY FUND VII (OFFSHORE), LP	24,165,225.36	24,165,225.36	29,126,414.00
ADAMS STREET 2006 DIRECT FUND, LP	1,243,898.00	1,243,898.00	1,418,370.00
HANCOCK US REAL ESTATE FUND, L.P.	35,373,245.00	35,373,245.00	44,118,491.16
JP MORGAN EURO SUB FD C LP	61.98	501,887.95	670,338.10
LANDMARK REAL ESTATE PARTNERS VIII, L.P	4,995,744.00	4,995,744.00	6,852,552.00
MESIROW INSTITUTIONAL MULTI-STRATEGY FUND, LP	24,955,119.08	24,955,119.08	45,617,088.14
NB CROSSROADS XX- PLAN ASSET ALLOCATION LP	20,700,000.00	20,700,000.00	28,679,159.00
POMONA CAPITAL IX LP	14,044,098.81	14,044,098.81	14,909,084.00
PRIVATE ADVISORS SECONDARY FUND V, LP	16,248,778.51	16,248,778.51	19,808,781.78
Total Partnership/Joint Venture Interests	162,637,788.35	163,139,614.32	214,621,608.07
<u>Value of Interest in 103-12 Investment Entities</u>			
ADAMS STREET PARTNERSHIP FUND - 2006 NON-U.S. FUND, LP	3,275,167.00	3,275,167.00	2,581,556.00
ADAMS STREET PARTNERSHIP FUND -2006 U.S.FUND, LP	6,759,468.00	6,759,468.00	5,321,773.00
CF LAZARD EMERGING MKT EQTY GROUP TR FD	2,022,984.37	117,202,392.51	99,345,023.94
CF LSV INTERNATIONAL EQUITY TRUST	1,412,542.05	68,635,404.91	91,050,916.30
CF MORGAN STANLEY INVESTMENT MANAGEMENT EMERGING MARKETS POOLED TRUST FD	1,316,548.13	84,086,791.19	97,286,324.07
CF WA OPPORTUNISTIC NON DOLLAR HEDGED PORTFOLIO LLC	189.59	4,471.62	5,942.32
CF WA OPPORTUNISTIC US \$ HIGH YIELD SEC PORT LLC	38,363.89	916,129.91	1,248,898.14
CF WESTERN AGRI INS WESTDALE 4245 NORTH CENTRAL LLC MORTGAGE BACKED SEC PORT	1,315,575.51	19,062,114.86	26,022,083.57
CF WESTN AST FLOATING RATE HI INC FD LLC	106,663.49	1,801,797.15	2,235,453.49
Total Value of Interest in 103-12 Investment Entities	16,247,502.03	301,743,737.15	325,097,970.83
<u>Value of Interest in Pooled Separate Accounts</u>			
CF PRINCIPAL REAL ESTATE INV U.S PROPERTY SEPARATE ACCOUNT	1,102,401.68	60,000,000.00	60,524,405.39
Total Pooled Separate Accounts	1,102,401.68	60,000,000.00	60,524,405.39
<u>Value of Interest in Common/Collective Trusts</u>			
* NTGI COLTV GOVT STIF REGISTERED	9.57	9.57	9.57
* NTGI COLTV GOVT STIF REGISTERED	87.86	87.86	87.86
* NTGI COLTV GOVT STIF REGISTERED	1,239,002.77	1,239,002.77	1,239,002.77
* NTGI COLTV GOVT STIF REGISTERED	-	-	-
* NTGI COLTV GOVT STIF REGISTERED	0.50	0.50	0.50
* NTGI COLTV GOVT STIF REGISTERED	2,125,367.40	2,125,367.40	2,125,367.40
* NTGI COLTV GOVT STIF REGISTERED	1,859,675.46	1,859,675.46	1,859,675.46
* NTGI COLTV GOVT STIF REGISTERED	1,454,280.52	1,454,280.52	1,454,280.52
* NTGI COLTV GOVT STIF REGISTERED	3,178.04	3,178.04	3,178.04
* NTGI COLTV GOVT STIF REGISTERED	1,995.03	1,995.03	1,995.03
* NTGI COLTV GOVT STIF REGISTERED	187.79	187.79	187.79
* NTGI COLTV GOVT STIF REGISTERED	2,638,638.16	2,638,638.16	2,638,638.16
* NTGI COLTV GOVT STIF REGISTERED	25,209.66	25,209.66	25,209.66
* NTGI COLTV GOVT STIF REGISTERED	11,881,749.70	11,881,749.70	11,881,749.70
* NTGI COLTV GOVT STIF REGISTERED	1,981,443.31	1,981,443.31	1,981,443.31
* NTGI COLTV GOVT STIF REGISTERED	1,294,752.34	1,294,752.34	1,294,752.34
* NTGI COLTV GOVT STIF REGISTERED	1,062,760.56	1,062,760.56	1,062,760.56
Total Value of Interest in Common/Collective Trusts	25,568,338.67	25,568,338.67	25,568,338.67
<u>Interest Bearing Cash</u>			
United States dollar	7,330,221.96	7,330,221.96	7,330,221.96
United States dollar	3,564,584.62	3,564,584.62	3,564,584.62

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
United States dollar	2,349,444.35	2,348,855.45	2,349,444.35
United States dollar	1,469,359.65	1,469,359.65	1,469,359.65
United States dollar	70.45	70.45	70.45
United States dollar	34.34	34.34	34.34
United States dollar	0.75	0.75	0.75
Total Interest Bearing Cash	14,713,716.12	14,713,127.22	14,713,716.12
<u>Other - Immediate Participation Guarantee Fund</u>			
GAC AXA EQUITABLE CNTRCT #580 **INC	16,002.00	16,002.00	16,002.00
Total Other - Immediate Participation Guarantee Fund	16,002.00	16,002.00	16,002.00
<u>Other - Other Financial Instruments</u>			
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	261,000.00	-	-
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	1,882,000.00	711.17	-
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	1,859,000.00	351.68	-
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(4,610,000.00)	-	(8,252.36)
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(121,000.00)	-	(216.60)
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(1,859,000.00)	-	(3,327.80)
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(1,882,000.00)	-	(3,368.97)
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	1,860,000.00	720.37	-
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(261,000.00)	-	(467.22)
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	4,610,000.00	1,439.54	-
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	121,000.00	-	-
BASIS CME_GOLDUS USD P 1D FEDL/R 3M LIBOR 12/19/2023 LEGID:0WS028506-	(1,860,000.00)	-	(3,329.59)
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 03/20/2024 LEGID:0WS029389-	162,000.00	51.24	344.19
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 03/20/2024 LEGID:0WS029389-	(162,000.00)	-	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	937,000.00	-	1,677.32
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	3,584,000.00	-	6,415.72
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	(2,816,000.00)	-	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	(3,584,000.00)	-	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	3,256,000.00	-	5,828.57
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	(937,000.00)	-	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	2,816,000.00	-	4,806.07
BASIS CME_GOLDUS USD P 3M LIBOR/R 1D FEDL 12/19/2023 LEGID:0WS028506-	(3,256,000.00)	-	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(1,928,000.00)	(18.15)	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	4,820,000.00	-	10,044.88
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(1,969,000.00)	-	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	283,000.00	86.79	601.26
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	1,950,000.00	-	4,063.80
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(4,820,000.00)	-	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	1,928,000.00	-	4,096.23
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(283,000.00)	-	-
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	1,969,000.00	232.57	4,183.34
BASIS CME_GOLDUS USD P 3M LIBOR/R 3M FEDL 03/20/2024 LEGID:0WS029389-	(1,950,000.00)	-	-
CDS / STS ICE_GOLDUS 12-20-2022 0WS027300	(1,120,000.00)	(85,866.67)	(38,763.87)
CDS / STS ICE_GOLDUS PURC PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 0WZ027302	1,120,000.00	-	-
CME_IRS CME_GOLDUS EUR P 1.5%/R 6M EURIB 23/08/2047 LEGID:0WS026161-	78,200.00	110.53	-
CME_IRS CME_GOLDUS EUR P 1.5%/R 6M EURIB 23/08/2047 LEGID:0WS026161-	(78,200.00)	(59.26)	(3,266.11)
CME_IRS GOLDUS33 02/15/2036 USD P 3MLIBOR / R 3% 0WS029421-0WZ029	(1,834,000.00)	-	-
CME_IRS GOLDUS33 02/15/2036 USD P 3MLIBOR / R 3% 0WS029421-0WZ029	1,834,000.00	1,055.21	39,075.39
CME_IRS GOLDUS33 02/15/2044 USD P 3.33% / R 3MLIBOR 0WS029025-0WZ029	1,410,000.00	255.86	-
CME_IRS GOLDUS33 02/15/2044 USD P 3.33% / R 3MLIBOR 0WS029025-0WZ029	(1,410,000.00)	(357.57)	(121,218.97)
CME_IRS GOLDUS33 05/04/2021 MXN P 28DTIIE / R 7.351% 0WS027862-0WZ027	73,890,000.00	340.52	-
CME_IRS GOLDUS33 05/04/2021 MXN P 28DTIIE / R 7.351% 0WS027862-0WZ027	(73,890,000.00)	(1,150.22)	(98,820.78)
CME_IRS GOLDUS33 05/15/2044 USD P 3% / R 3MLIBOR 0WS029405-0WZ029	1,480,000.00	1,146.95	-
CME_IRS GOLDUS33 05/15/2044 USD P 3% / R 3MLIBOR 0WS029405-0WZ029	(1,480,000.00)	-	(36,044.07)
CME_IRS GOLDUS33 05/31/2022 USD P 3MLIBOR / R 2.25% 0WS026724-0WZ026	(1,200,000.00)	-	(13,144.20)
CME_IRS GOLDUS33 05/31/2022 USD P 3MLIBOR / R 2.25% 0WS026724-0WZ026	1,200,000.00	2,228.37	-
CME_IRS GOLDUS33 06/04/2022 MXN P 28DTIIE / R 7.33% 0WS027904-0WZ027	50,600,000.00	180.12	-
CME_IRS GOLDUS33 06/04/2022 MXN P 28DTIIE / R 7.33% 0WS027904-0WZ027	(50,600,000.00)	(1,615.01)	(94,037.70)
CME_IRS GOLDUS33 08/31/2022 USD P 3MLIBOR / R 2.85% 0WS028027-0WZ028	5,856,000.00	-	99,652.14
CME_IRS GOLDUS33 08/31/2022 USD P 3MLIBOR / R 2.85% 0WS028027-0WZ028	(5,856,000.00)	(1,655.01)	-

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
CME_IRS GOLDUS33 12/18/2021 USD P 3MLIBOR / R 3.23% 0WS029249-0WZ029	(10,083,000.00)	(19.87)	-
CME_IRS GOLDUS33 12/18/2021 USD P 3MLIBOR / R 3.23% 0WS029249-0WZ029	10,083,000.00	16,286.63	139,235.14
CME_IRS GOLDUS33 12/18/2029 USD P 3.3% / R 3MLIBOR 0WS029264-0WZ029	2,229,000.00	669.15	-
CME_IRS GOLDUS33 12/18/2029 USD P 3.3% / R 3MLIBOR 0WS029264-0WZ029	(2,229,000.00)	(12,221.85)	(104,789.75)
CME_IRS GOLDUS33 26/10/2021 GBP P 1.271% / R 6MLIBOR 0WS028886-0WZ028	1,098,000.00	537.13	-
CME_IRS GOLDUS33 26/10/2021 GBP P 1.271% / R 6MLIBOR 0WS028886-0WZ028	(1,098,000.00)	-	(29.51)
CME_IRS GOLDUS33 30/10/2021 GBP P 1.385% / R 3MLIBOR 0WS029009-0WZ029	5,223,000.00	-	-
CME_IRS GOLDUS33 30/10/2021 GBP P 1.385% / R 3MLIBOR 0WS029009-0WZ029	(5,223,000.00)	(1,848.80)	(6,894.81)
CME_OIS GOLDUS33 12/31/2020 USD P 2.6% / R 1DFFUND 0WS029363-0WZ029	(6,343,000.00)	(3,941.11)	(28,774.39)
CME_OIS GOLDUS33 12/31/2020 USD P 2.6% / R 1DFFUND 0WS029363-0WZ029	6,343,000.00	-	-
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW	175,000.00	156,499.00	17.50
ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW	50,000.00	30,500.00	-
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	210,000.00	209,844.60	21.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	75,000.00	74,944.50	7.50
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	60,000.00	60,000.00	-
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	80,000.00	77,764.80	-
FUT CALL FEB 19 CBT 5Y T-NOTE 1140	(10.00)	(3,162.37)	(7,812.50)
FUT CALL FEB 19 T-NOTE OPTION 1200	(13.00)	(8,133.77)	(26,812.50)
FUT CALL FEB 19 T-NOTE OPTION 1210	(10.00)	(4,514.00)	(11,875.00)
FUT CALL FEB 19 T-NOTE OPTION 1212	(7.00)	(4,362.89)	(6,890.66)
FUT CALL FEB 19 T-NOTE OPTION 1220	(9.00)	(4,062.60)	(4,781.25)
FUT CALL FEB 19 U.S. T-BONDS 1490	(6.00)	(3,020.90)	(1,593.78)
FUT CALL MAR 19 CBT 5Y T-NOTE 114.00	(9.00)	(3,523.53)	(8,085.94)
FUT CALL MAR 19 T-NOTE OPTION 122.00	(5.00)	(3,428.85)	(3,828.15)
FUT DEC 19 EURO DOLLARS	129.00	31,283,078.25	31,395,375.00
FUT DEC 19 EURO DOLLARS	(129.00)	(31,283,078.25)	(31,395,375.00)
FUT JUN 20 EURO DOLLARS	55.00	13,386,988.15	13,406,937.50
FUT JUN 20 EURO DOLLARS	(55.00)	(13,386,988.15)	(13,406,937.50)
FUT MAR 19 10 YR T-NOTES	(3.00)	(365,578.13)	(366,046.88)
FUT MAR 19 10 YR T-NOTES	3.00	365,578.13	366,046.88
FUT MAR 19 CBT 5Y T-NOTE	(17.00)	(1,949,953.13)	(1,949,687.50)
FUT MAR 19 CBT 5Y T-NOTE	17.00	1,949,953.13	1,949,687.50
FUT MAR 19 CBT UL T-BONDS	(37.00)	(5,714,613.72)	(5,944,281.25)
FUT MAR 19 CBT UL T-BONDS	37.00	5,714,613.72	5,944,281.25
FUT MAR 19 CBT ULT TNOTE	(6.00)	(755,591.60)	(780,468.75)
FUT MAR 19 CBT ULT TNOTE	6.00	755,591.60	780,468.75
FUT MAR 19 EURO BUXL BND	(1.00)	(202,098.99)	(206,475.76)
FUT MAR 19 EURO BUXL BND	1.00	202,098.99	206,475.76
FUT MAR 19 EURO DOLLARS	23.00	5,619,362.50	5,594,175.00
FUT MAR 19 EURO DOLLARS	(23.00)	(5,619,362.50)	(5,594,175.00)
FUT MAR 19 EURX EUR-BUND	(50.00)	(9,149,751.94)	(9,347,537.96)
FUT MAR 19 EURX EUR-BUND	50.00	9,149,751.94	9,347,537.96
FUT MAR 19 EUX EURO-BTP	12.00	1,629,759.43	1,753,409.27
FUT MAR 19 EUX EURO-BTP	(12.00)	(1,629,759.43)	(1,753,409.27)
FUT MAR 19 OSE 10Y JGB	(2.00)	(2,702,385.19)	(2,779,565.24)
FUT MAR 19 OSE 10Y JGB	2.00	2,702,385.19	2,779,565.24
FUT MAR 19 U.S. T-BONDS	78.00	10,954,190.12	11,388,000.00
FUT MAR 19 U.S. T-BONDS	(78.00)	(10,954,190.12)	(11,388,000.00)
FUT MAR 19 US 2YR T-NOTE	(48.00)	(10,136,225.78)	(10,191,000.00)
FUT MAR 19 US 2YR T-NOTE	48.00	10,136,225.78	10,191,000.00
FUT MAR 21 EURO DOLLARS	7.00	1,705,112.50	1,707,300.00
FUT MAR 21 EURO DOLLARS	(7.00)	(1,705,112.50)	(1,707,300.00)
FUT PUT FEB 19 1 YR MIDCURVE 9687	(37.00)	(3,237.50)	(231.25)
FUT PUT FEB 19 1 YR MIDCURVE 9700	37.00	6,937.50	462.50
FUT PUT FEB 19 U.S. T-BONDS 1410	(6.00)	(1,552.12)	(562.50)
FUT PUT FEB 19 U.S. T-BONDS 1430	(5.00)	(2,178.85)	(1,250.00)
ICE_CDX GOLDUS33 12/20/2023 BUY CDX.NA.HY.31 0WS028746-0WZ028	230,000.00	-	-
ICE_CDX GOLDUS33 12/20/2023 BUY CDX.NA.HY.31 0WS028746-0WZ028	(230,000.00)	(16,976.01)	(5,022.17)
ICE_CDX GOLDUS33 12/20/2023 SELL CDX.NA.IG.31 0WS028647-0WZ028	(6,830,000.00)	-	-
ICE_CDX GOLDUS33 12/20/2023 SELL CDX.NA.IG.31 0WS028647-0WZ028	6,830,000.00	100,274.54	40,674.02
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP292832-0WR292	(8,164,000.00)	-	-
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP292832-0WR292	8,164,000.00	-	59,150.69
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP292956-0WR292	(1,700,000.00)	-	-
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP292956-0WR292	1,700,000.00	383.92	25,965.18
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293038-0WR293	(2,800,000.00)	-	-
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293038-0WR293	2,800,000.00	2,390.23	20,286.86
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293095-0WR293	(1,900,000.00)	-	-

Hess Corporation Employees' Pension Plan

EIN #13-4921002

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (Continued)

Identity of issue, borrower, lessor or similar party, and description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares	Cost	Current Value
OIS CITIUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293095-0WR293	1,900,000.00	1,009.32	13,766.08
OIS SBNYUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293178-0WR293	806,000.00	785.74	5,839.72
OIS SBNYUS33 02/01/2020 BRL P 1DBZDIO / R 8.41% 0WP293178-0WR293	(806,000.00)	-	-
SWO_CDX BNPAFRPP 02/20/2019 ITRAXX_CDX_IG_CDSI_G_30 9WP026405	(1,020,000.00)	(2,065.50)	(630.36)
SWO_CDX BNPAFRPP 02/20/2019 ITRAXX_CDX_IG_CDSI_G_30 9WR018822	1,020,000.00	2,043.06	2,195.96
Total Other - Other Financial Instruments	649,920.00	580,808.63	(155,711.70)
<u>Value of Interest in Registered Investment Companies</u>			
MFC VANGUARD INTL EQUITY INDEX FDS FTSE ALL-WORLD EX USA SMALL CAP INDEX	957,288.00	110,163,453.36	90,636,027.84
MFO MORGAN STANLEY INSTL FD INC GLOBAL REAL ESTATE PORTFOLIO CL IS	4,280,040.82	47,478,146.30	39,333,575.14
Total Registered Investment Companies	5,237,328.82	157,641,599.66	129,969,602.98
Total Investments		1,788,206,327.62	1,889,398,092.24

* Indicates party-in-interest to the Plan.

Schedule SB, line 24 — Change in Actuarial Assumptions

- The expense component of normal cost was increased from \$2,300,000 to \$2,700,000 to reflect our expectations for the current plan year.
- The expected investment return decreased from 7.00% to 6.90%.